



# Currency Futures & Options Monthly Statistics

From: 01/04/2010 To: 09/04/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.35920	7.43280	259,317
01/04/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.01000	0.01300	0
01/04/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.20900	3.28300	0
01/04/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.15900	3.23300	0
01/04/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.61000	1.68300	0
01/04/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.60900	2.68300	0
01/04/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.13800	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	0.91400	0.98600	0
01/04/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	1.90900	1.98300	0
01/04/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	2.90900	2.98300	0
01/04/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.01200	1.08500	0
01/04/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.00900	2.08300	0
01/04/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.00900	3.08300	0
01/04/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.23600	0.28800	0
01/04/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.11100	1.18500	0
01/04/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.10900	3.18300	0
01/04/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.01300	0.01700	140
01/04/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.20700	0.25600	0
01/04/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.06200	1.13500	0
01/04/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.05900	2.13300	0
01/04/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.05900	3.13300	0
01/04/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00800	0.01100	0
01/04/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00400	0.00600	0
01/04/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.67600	0.74500	0
01/04/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.65900	1.73300	0
01/04/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.65900	2.73300	0
01/04/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00700	0.01000	0
01/04/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.12100	0.15100	600
01/04/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.85900	1.93300	0
01/04/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.85900	2.93300	0
01/04/2010	\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00600	0.00900	0
01/04/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.10600	0.13300	1,430
01/04/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.81800	0.88900	0
01/04/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.80900	1.88300	0
01/04/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.80900	2.88300	0
01/04/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00600	0.00800	0
01/04/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.77000	0.84000	0
01/04/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.75900	1.83300	0
01/04/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.75900	2.83300	0
01/04/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.72300	0.79200	0
01/04/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.70900	1.78300	0
01/04/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.70900	2.78300	0
01/04/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.05300	0.06800	21,795
01/04/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.58500	0.65200	0
01/04/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.56000	1.63300	0
01/04/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.55900	2.63300	0
01/04/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.04600	0.05900	450
01/04/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.54100	0.60700	0
01/04/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.51000	1.58300	0
01/04/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.50900	2.58300	0
01/04/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.04000	0.05100	55
01/04/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.49700	0.56200	0
01/04/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.46000	1.53300	0
01/04/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.45900	2.53300	0
01/04/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.30200	0.35800	0
01/04/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.21100	1.28400	0
01/04/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.20900	2.28300	0
01/04/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.02200	0.02900	0
01/04/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.33800	0.39600	0
01/04/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.26000	1.33400	0
01/04/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.25900	2.33300	0
01/04/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.03400	0.04500	0
01/04/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.45500	0.51900	0
01/04/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.41000	1.48300	0
01/04/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.40900	2.48300	0
01/04/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.41500	0.47700	0
01/04/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.36000	1.43400	0
01/04/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00100	0.00200	21,795
01/04/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.26800	0.32200	0
01/04/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.16100	1.23400	0
01/04/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.15900	2.23300	0
01/04/2010	\$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.17900	0.22500	0
01/04/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.86600	0.93700	0
01/04/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.35900	2.43300	0
01/04/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.85900	3.93300	0
01/04/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01500	0.01900	0
01/04/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.63000	0.69800	0
01/04/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.10900	2.18300	0
01/04/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.60900	3.68300	0
01/04/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.09200	0.11600	6,350
01/04/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
01/04/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00200	21,978
01/04/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.08000	0.10200	100
01/04/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.07000	0.08900	17,000
01/04/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.06100	0.07800	33
01/04/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01900	0.02600	0
01/04/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.01100	0.01500	1,900
01/04/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01700	0.02200	135
01/04/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02600	0.03400	0
01/04/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
01/04/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.15800	0.19700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.70900	3.78300	0
01/04/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.25900	3.33300	0
01/04/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.37600	0.43600	0
01/04/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.31000	1.38400	0
01/04/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.30900	2.38300	0
01/04/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.30900	3.38300	0
01/04/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.75900	3.83300	0
01/04/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
01/04/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.03000	0.03900	0
01/04/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.65900	3.73300	0
01/04/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.55900	3.63300	0
01/04/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.40900	3.48300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.50900	3.58300	0
01/04/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.45900	3.53300	0
01/04/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.35900	3.43300	0
01/04/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.69100	8.61700	0
01/04/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.64100	8.56700	0
01/04/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.54100	6.46700	0
01/04/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.54100	8.46700	0
01/04/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.14100	10.06700	0
01/04/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.49100	6.41700	0
01/04/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.49100	8.41700	0
01/04/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.59100	4.51700	0
01/04/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.59100	6.51700	0
01/04/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.59100	8.51700	0
01/04/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.44100	4.36700	0
01/04/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.44100	6.36700	0
01/04/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.44100	8.36700	0
01/04/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.39100	4.31700	0
01/04/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.39100	6.31700	0
01/04/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.34100	8.26700	0
01/04/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.64100	2.56700	0
01/04/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.67100	0.60600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.34100	2.26800	0
01/04/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.44100	2.36800	0
01/04/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.54100	2.46700	0
01/04/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.74100	2.66700	0
01/04/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.84100	2.76700	0
01/04/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.94100	2.86700	0
01/04/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	5.04100	4.96700	0
01/04/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	2.04200	1.96800	0
01/04/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.29100	8.21700	0
01/04/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.24100	8.16700	0
01/04/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06700	0.05300	6,000
01/04/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.69100	6.61700	0
01/04/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.74100	6.66700	0
01/04/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.74100	8.66700	0
01/04/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.19900	0.16400	100
01/04/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.79100	4.71700	0
01/04/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.71700	0.65100	0
01/04/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.39100	2.31800	0
01/04/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.49100	2.41700	0
01/04/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.59100	2.51700	0
01/04/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.69100	2.61700	0
01/04/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.79100	2.71700	0
01/04/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.89100	2.81700	0
01/04/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.99100	2.91700	0
01/04/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	5.09100	5.01700	0
01/04/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.85800	0.78900	6
01/04/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	3.04100	2.96700	0
01/04/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.14100	3.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.24100	5.16700	0
01/04/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	1.00200	0.93200	0
01/04/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	3.09100	3.01700	0
01/04/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.19100	3.11700	0
01/04/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.29100	3.21700	0
01/04/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.39100	5.31700	0
01/04/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.81000	0.74300	0
01/04/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.19100	5.11700	0
01/04/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.45200	0.39500	0
01/04/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	2.09200	2.01800	0
01/04/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.19200	2.11800	0
01/04/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.29200	2.21800	0
01/04/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.41100	0.35600	0
01/04/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.14200	2.06800	0
01/04/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.24200	2.16800	0
01/04/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.84100	4.76700	0
01/04/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.37100	0.31900	0
01/04/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.99200	1.91800	0
01/04/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.79200	1.71900	0
01/04/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.54100	4.46700	0
01/04/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.89100	4.81700	0
01/04/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.33300	0.28300	130
01/04/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.94200	1.86800	0
01/04/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.01500	0
01/04/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.90600	0.83600	0
01/04/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.89100	3.81700	0
01/04/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.89100	6.81700	0
01/04/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.39100	8.31700	0
01/04/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00700	0.00400	0
01/04/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.64100	3.56700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.14100	5.06700	0
01/04/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.64100	6.56700	0
01/04/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.14100	8.06700	0
01/04/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.17000	0.14200	0
01/04/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.69300	1.61900	0
01/04/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.89200	1.81900	0
01/04/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.49100	4.41700	0
01/04/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.10900	0.08900	10,000
01/04/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.84200	1.76900	0
01/04/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.84100	3.76700	0
01/04/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.84100	5.76700	0
01/04/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05600	0.04400	0
01/04/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.64300	1.57000	0
01/04/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.64100	4.56700	0
01/04/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.64100	5.56700	0
01/04/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.49400	1.42100	0
01/04/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.59300	1.52000	0
01/04/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.99100	3.91700	0
01/04/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.99100	4.91700	0
01/04/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.99100	5.91700	0
01/04/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04600	0.03600	0
01/04/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.62500	0.56200	0
01/04/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	4.09100	4.01700	0
01/04/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	6.09100	6.01700	0
01/04/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07900	0.06300	200
01/04/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.76300	0.69600	0
01/04/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.74300	1.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.24100	3.16700	0
01/04/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.24100	4.16700	0
01/04/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.24100	6.16700	0
01/04/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.09300	0.07500	0
01/04/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.29100	4.21700	0
01/04/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.29100	5.21700	0
01/04/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.29100	6.21700	0
01/04/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.34100	3.26700	0
01/04/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.34100	4.26700	0
01/04/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.34100	5.26700	0
01/04/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.34100	6.26700	0
01/04/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.14100	4.06700	0
01/04/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.14100	6.06700	0
01/04/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03800	0.02900	0
01/04/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.58100	0.51800	0
01/04/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.54400	1.47000	0
01/04/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	4.04100	3.96700	0
01/04/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	6.04100	5.96700	0
01/04/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.03200	0.02400	0
01/04/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.53700	0.47600	430
01/04/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02600	0.01900	0
01/04/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.49400	0.43500	200
01/04/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.44400	1.37100	0
01/04/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.94100	3.86700	0
01/04/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.94100	4.86700	0
01/04/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.94100	5.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01400	0.00900	0
01/04/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.29600	1.22400	0
01/04/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.79100	3.71700	0
01/04/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.79100	5.71700	0
01/04/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01100	0.00700	0
01/04/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.24700	1.17500	0
01/04/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.74100	3.66700	0
01/04/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.74100	4.66700	0
01/04/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.74100	5.66700	0
01/04/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00900	0.00600	0
01/04/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.29700	0.25000	0
01/04/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.19700	1.12600	0
01/04/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.69100	3.61700	0
01/04/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.69100	4.61700	0
01/04/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.69100	5.61700	0
01/04/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.26200	0.21800	0
01/04/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.14800	1.07700	0
01/04/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01700	0.01200	0
01/04/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.34500	1.27300	0
01/04/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.14100	7.06700	0
01/04/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.19100	4.11700	0
01/04/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.19100	7.11700	0
01/04/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.24100	7.16700	0
01/04/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.39500	1.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	1.09900	1.02800	0
01/04/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.14800	0.12300	10,000
01/04/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.95400	0.88400	0
01/04/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.44100	5.36700	0
01/04/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.94100	6.86700	0
01/04/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.12700	0.10500	0
01/04/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.89100	8.81700	0
01/04/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.99100	6.91700	0
01/04/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.99100	8.91700	0
01/04/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00500	0.00300	0
01/04/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22900	0.18800	100
01/04/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	7.09100	7.01700	0
01/04/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	9.09100	9.01700	0
01/04/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.19100	9.11700	0
01/04/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.14100	9.06700	0
01/04/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.34100	7.26700	0
01/04/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.34100	9.26700	0
01/04/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.39100	3.31700	0
01/04/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.39100	7.31700	0
01/04/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.39100	9.31700	0
01/04/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.44100	3.36700	0
01/04/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.44100	7.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.44100	9.36700	0
01/04/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.24100	9.16700	0
01/04/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.94100	8.86700	0
01/04/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.84100	6.76700	0
01/04/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.84100	8.76700	0
01/04/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.79100	6.71700	0
01/04/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.79100	8.71700	0
01/04/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	1.05100	0.98000	0
01/04/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.47610	7.55140	15,232
01/04/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01700	0.02100	0
01/04/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.69100	0.75400	0
01/04/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.63000	1.70500	0
01/04/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.62700	2.70200	0
01/04/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.62600	3.70100	0
01/04/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01900	0.02300	0
01/04/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.18900	0.21200	0
01/04/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.73200	0.79600	0
01/04/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.68000	1.75500	0
01/04/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.67700	2.75200	0
01/04/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.67600	3.75100	0
01/04/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.17700	0.19800	509
01/04/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01600	0.02000	0
01/04/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.16500	0.18600	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.65200	0.71300	0
01/04/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.58100	1.65600	0
01/04/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.57700	2.65200	0
01/04/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.57600	3.65100	0
01/04/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01500	0.01800	0
01/04/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.15500	0.17400	0
01/04/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.61300	0.67300	0
01/04/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.53100	1.60600	0
01/04/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.52700	2.60200	0
01/04/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.52600	3.60100	0
01/04/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01300	0.01600	0
01/04/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.13600	0.15300	0
01/04/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.54100	0.59700	0
01/04/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.43300	1.50700	0
01/04/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.42700	2.50200	0
01/04/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.42600	3.50100	0
01/04/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01200	0.01500	0
01/04/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.12700	0.14400	0
01/04/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.50600	0.56100	0
01/04/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.38300	1.45800	0
01/04/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.37700	2.45200	0
01/04/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.37600	3.45100	0
01/04/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.01100	0.01300	0
01/04/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.12000	0.13500	0
01/04/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.47300	0.52600	0
01/04/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.33400	1.40900	0
01/04/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.32700	2.40200	0
01/04/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.32600	3.40100	0
01/04/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00800	0.01100	0
01/04/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.38200	0.43000	0
01/04/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.18700	1.26200	0
01/04/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.17800	2.25300	0
01/04/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.17600	3.25100	0
01/04/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00900	0.01200	0
01/04/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.10600	0.12000	0
01/04/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.41100	0.46000	0
01/04/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.23600	1.31100	0
01/04/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.22700	2.30300	0
01/04/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.22600	3.30100	0
01/04/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00700	0.00900	0
01/04/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08800	0.10000	585
01/04/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.32900	0.37200	0
01/04/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.09000	1.16400	0
01/04/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.07800	2.15300	0
01/04/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.07600	3.15200	0
01/04/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.10000	0.11300	0
01/04/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.02200	0.02700	0
01/04/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.21600	0.24200	0
01/04/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.81600	0.88300	0
01/04/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.77900	1.85400	0
01/04/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.77600	2.85200	0
01/04/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.77600	3.85100	0
01/04/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.02000	0.02500	0
01/04/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.20200	0.22700	0
01/04/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.77300	0.83900	0
01/04/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.73000	1.80500	0
01/04/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.72700	2.80200	0
01/04/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.72600	3.80100	0
01/04/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01400	0.01700	0
01/04/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.14500	0.16300	0
01/04/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.57600	0.63500	0
01/04/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.48200	1.55700	0
01/04/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.47700	2.55200	0
01/04/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.47600	3.55100	0
01/04/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.01000	0.01200	0
01/04/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.11200	0.12700	0
01/04/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.44100	0.49300	0
01/04/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.28500	1.36000	0
01/04/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.27700	2.35300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.27600	3.35100	0
01/04/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00800	0.01000	0
01/04/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.09400	0.10600	3,000
01/04/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.35500	0.40000	0
01/04/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.13800	1.21300	0
01/04/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.12800	2.20300	0
01/04/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.12600	3.20100	0
01/04/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03600	0.04100	0
01/04/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.04100	0.04700	0
01/04/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.07400	0.08500	500
01/04/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.06300	0.07200	3,000
01/04/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.04300	0.04900	0
01/04/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04700	0.05300	0
01/04/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.07000	0.08000	0
01/04/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.24800	0.27700	100
01/04/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.19400	1.12900	0
01/04/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.37200	0.32600	0
01/04/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.57100	1.50200	0
01/04/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.66700	1.59800	0
01/04/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.28700	1.22100	0
01/04/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.71500	1.64600	0
01/04/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.14800	1.08400	0
01/04/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.86000	1.79000	0
01/04/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01200	0.01200	0
01/04/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.22900	0.19900	0
01/04/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.96800	0.90500	0
01/04/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.88200	2.80900	0
01/04/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.87500	4.80000	0
01/04/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.87400	6.79900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.87400	8.79900	0
01/04/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00900	0.00900	0
01/04/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.16500	0.14200	0
01/04/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.83600	0.77600	0
01/04/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.73400	2.66100	0
01/04/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.72500	4.65000	0
01/04/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.72400	6.64900	0
01/04/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.72400	8.64900	0
01/04/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.10000	0.08400	0
01/04/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.66900	0.61200	0
01/04/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.53800	2.46600	0
01/04/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.52500	4.45000	0
01/04/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.52400	6.44900	0
01/04/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.52400	8.44900	0
01/04/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04700	0.03800	0
01/04/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.47600	0.42600	0
01/04/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.29400	2.22400	0
01/04/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.27500	4.20000	0
01/04/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.27400	6.19900	0
01/04/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.27400	8.19900	0
01/04/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04000	0.03200	0
01/04/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.44000	0.39100	0
01/04/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.24600	2.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.22500	4.15000	0
01/04/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.22400	6.14900	0
01/04/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.22400	8.14900	0
01/04/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.92400	0.86200	0
01/04/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01400	0.01300	0
01/04/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.25300	0.22100	0
01/04/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	1.01200	0.94900	0
01/04/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.93100	2.85800	0
01/04/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.92500	4.85000	0
01/04/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.92400	6.84900	0
01/04/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.92400	8.84900	0
01/04/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01000	0.01000	0
01/04/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.18500	0.15900	0
01/04/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.88000	0.81900	0
01/04/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.78300	2.71100	0
01/04/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.77500	4.70000	0
01/04/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.77400	6.69900	0
01/04/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.77400	8.69900	0
01/04/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01100	0.01100	0
01/04/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.20600	0.17900	0
01/04/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.83200	2.76000	0
01/04/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.82500	4.75000	0
01/04/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.82400	6.74900	0
01/04/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.82400	8.74900	0
01/04/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00800	0.00800	0
01/04/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.14700	0.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.79400	0.73400	0
01/04/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.68500	2.61200	0
01/04/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.67500	4.60000	0
01/04/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.67400	6.59900	0
01/04/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.67400	8.59900	0
01/04/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00700	0.00700	0
01/04/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.13000	0.11000	0
01/04/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.75100	0.69300	0
01/04/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.63600	2.56400	0
01/04/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.62500	4.55000	0
01/04/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.62400	6.54900	0
01/04/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.62400	8.54900	0
01/04/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.11500	0.09600	0
01/04/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.71000	0.65200	0
01/04/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.58700	2.51500	0
01/04/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.57500	4.50000	0
01/04/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.57400	6.49900	0
01/04/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.57400	8.49900	0
01/04/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08700	0.07200	0
01/04/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.62900	0.57300	0
01/04/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.48900	2.41700	0
01/04/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.47500	4.40000	0
01/04/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.47400	6.39900	0
01/04/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.47400	8.39900	0
01/04/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07600	0.06200	0
01/04/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.58900	0.53500	0
01/04/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.44000	2.36900	0
01/04/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.42500	4.35000	0
01/04/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.42400	6.34900	0
01/04/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.42400	8.34900	0
01/04/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.55100	0.49700	0
01/04/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05600	0.04500	0
01/04/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.51300	0.46100	0
01/04/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.34300	2.27200	0
01/04/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.32500	4.25000	0
01/04/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.32400	6.24900	0
01/04/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.32400	8.24900	0
01/04/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06500	0.05300	0
01/04/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.39100	2.32000	0
01/04/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.37500	4.30000	0
01/04/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.37400	6.29900	0
01/04/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.37400	8.29900	0
01/04/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.59180	7.66880	6,472
01/04/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01400	0.01700	0
01/04/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05800	0.06500	0
01/04/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.27300	0.30100	0
01/04/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.76300	0.82400	0
01/04/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.65600	1.73100	0
01/04/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.64400	2.72100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.64200	3.71900	0
01/04/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.15900	0.17500	0
01/04/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01300	0.01600	0
01/04/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05600	0.06200	300
01/04/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.72700	0.78700	0
01/04/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.60700	1.68300	0
01/04/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.59400	2.67100	0
01/04/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.02900	0.03300	0
01/04/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10700	0.11900	0
01/04/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.54200	4.61900	0
01/04/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.10400	0.11500	330
01/04/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.08000	0.08800	0
01/04/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09700	0.10700	0
01/04/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07700	0.08500	0
01/04/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.31600	0.34800	0
01/04/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00900	0.01100	0
01/04/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04500	0.05100	0
01/04/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.53600	0.58700	0
01/04/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.31900	1.39400	0
01/04/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.29600	2.37300	0
01/04/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.29300	3.36900	0
01/04/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00900	0.01000	0
01/04/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04400	0.04900	0
01/04/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.18800	0.20800	0
01/04/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.50800	0.55700	0
01/04/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.27200	1.34600	0
01/04/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.24600	2.32300	0
01/04/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.24300	3.32000	0
01/04/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.19300	3.27000	0
01/04/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.15200	0.16800	117
01/04/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.04000	0.04500	0
01/04/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.16500	0.18300	0
01/04/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.43100	0.47500	0
01/04/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.13200	1.20500	0
01/04/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.09800	2.17400	0
01/04/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.09300	3.17000	0
01/04/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.19700	0.21800	0
01/04/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01600	0.01900	0
01/04/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.06200	0.07000	0
01/04/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.30100	0.33100	0
01/04/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.83700	0.90100	0
01/04/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.75300	1.82900	0
01/04/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.74400	2.82100	0
01/04/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.74200	3.81900	0
01/04/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01500	0.01800	0
01/04/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.06000	0.06700	0
01/04/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.28600	0.31600	0
01/04/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.79900	0.86200	0
01/04/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.70400	1.78000	0
01/04/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.69400	2.77100	0
01/04/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.69200	3.76900	0
01/04/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.59200	3.66900	0
01/04/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01300	0.01500	0
01/04/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05400	0.06000	0
01/04/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.24800	0.27400	0
01/04/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.69200	0.75100	0
01/04/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.55900	1.63400	0
01/04/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.54400	2.62100	0
01/04/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.54200	3.61900	0
01/04/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01200	0.01400	0
01/04/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.05200	0.05800	0
01/04/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.23700	0.26100	0
01/04/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.65900	0.71600	0
01/04/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.51000	1.58600	0
01/04/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.49500	2.57200	0
01/04/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.49200	3.56900	0
01/04/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.26000	0.28700	0
01/04/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01100	0.01300	0
01/04/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.05000	0.05600	0
01/04/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.22600	0.24900	4,400
01/04/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.62700	0.68200	0
01/04/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.46200	1.53700	0
01/04/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.44500	2.52200	0
01/04/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.44200	3.51900	0
01/04/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.01100	0.01200	0
01/04/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04900	0.05400	0
01/04/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.21600	0.23800	0
01/04/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.59500	0.64900	0
01/04/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.41400	1.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.39500	2.47200	0
01/04/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.39200	3.46900	0
01/04/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.01000	0.01200	0
01/04/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04700	0.05300	0
01/04/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.20600	0.22800	0
01/04/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.56500	0.61700	0
01/04/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.36700	1.44100	0
01/04/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.34600	2.42200	0
01/04/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.34200	3.41900	0
01/04/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00800	0.00900	0
01/04/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.04100	0.04600	0
01/04/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.17300	0.19100	0
01/04/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.45600	0.50100	0
01/04/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.17800	1.25200	0
01/04/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.14700	2.22400	0
01/04/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.14300	3.22000	0
01/04/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00800	0.01000	0
01/04/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.04300	0.04800	0
01/04/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.18000	0.19900	0
01/04/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.48200	0.52900	0
01/04/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.22500	1.29900	0
01/04/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.19700	2.27300	0
01/04/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03300	0.03000	0
01/04/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.29000	0.26000	0
01/04/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.98800	0.93000	0
01/04/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.85100	2.77900	0
01/04/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.81600	4.74100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.80900	6.73200	0
01/04/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.80800	8.73100	0
01/04/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03600	0.03300	0
01/04/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.31400	0.28200	0
01/04/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.03100	0.97200	0
01/04/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.89900	2.82700	0
01/04/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.86600	4.79000	0
01/04/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.85900	6.78200	0
01/04/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.85800	8.78100	0
01/04/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02500	0.02200	0
01/04/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22300	0.19800	0
01/04/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.86400	0.80900	0
01/04/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.70500	2.63400	0
01/04/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.66800	4.59300	0
01/04/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.65900	6.58200	0
01/04/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.65800	8.58100	0
01/04/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02200	0.02000	0
01/04/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.20300	0.18000	0
01/04/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.82400	0.76900	0
01/04/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.65700	2.58500	0
01/04/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.61900	4.54300	0
01/04/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.60900	6.53200	0
01/04/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.60800	8.53100	0
01/04/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02000	0.01800	0
01/04/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18500	0.16300	0
01/04/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.78400	0.73000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.60800	2.53700	0
01/04/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.56900	4.49400	0
01/04/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.55900	6.48200	0
01/04/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.55800	8.48100	0
01/04/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.66800	0.61800	0
01/04/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01700	0
01/04/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.16700	0.14700	0
01/04/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.74500	0.69200	0
01/04/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.56000	2.48900	0
01/04/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.52000	4.44500	0
01/04/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.50900	6.43200	0
01/04/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.50800	8.43100	0
01/04/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01700	0.01500	0
01/04/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.15000	0.13200	0
01/04/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.70600	0.65500	0
01/04/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.51200	2.44100	0
01/04/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.47100	4.39600	0
01/04/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.45900	6.38200	0
01/04/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.45800	8.38100	0
01/04/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.70900	6.63200	0
01/04/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.70800	8.63100	0
01/04/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01200	0.01100	0
01/04/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10700	0.09300	0
01/04/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.59400	0.54700	0
01/04/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.36800	2.29800	0
01/04/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.32300	4.24900	0
01/04/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.30900	6.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.30800	8.23200	0
01/04/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09500	0.08200	0
01/04/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.55900	0.51200	0
01/04/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.32000	2.25100	0
01/04/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.27400	4.20000	0
01/04/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.25900	6.18200	0
01/04/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.25800	8.18200	0
01/04/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.90500	0.84900	0
01/04/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04000	0.03600	0
01/04/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.33900	0.30600	0
01/04/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.07300	1.01400	0
01/04/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.94800	2.87600	0
01/04/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.91500	4.83900	0
01/04/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.90900	6.83200	0
01/04/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.90800	8.83100	0
01/04/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.16000	1.09900	0
01/04/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.45900	7.38200	0
01/04/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03000	0.02700	0
01/04/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.26600	0.23800	0
01/04/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.94600	0.88900	0
01/04/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.80200	2.73000	0
01/04/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.76700	4.69100	0
01/04/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.75900	6.68200	0
01/04/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.75800	8.68100	0
01/04/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02700	0.02500	0
01/04/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24400	0.21800	0
01/04/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.75300	2.68200	0
01/04/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.71700	4.64200	0
01/04/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.52400	0.47900	0
01/04/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.03500	1.96600	0
01/04/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.70500	1.63800	0
01/04/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.98800	1.91900	0
01/04/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.61200	1.54600	0
01/04/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.56500	1.50000	0
01/04/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.48700	3.41400	0
01/04/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.46100	5.38500	0
01/04/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
01/04/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.13500	0.11800	0
01/04/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.46400	2.39300	0
01/04/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.42100	4.34700	0
01/04/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.40900	6.33200	0
01/04/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.40800	8.33100	0
01/04/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.11700	1.05600	0
01/04/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01200	0
01/04/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.12100	0.10500	0
01/04/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.63100	0.58200	0
01/04/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.41600	2.34600	0
01/04/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.37200	4.29800	0
01/04/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.35900	6.28200	0
01/04/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.35800	8.28100	0
01/04/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.70700	7.78610	0
01/04/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.38500	0.42200	0
01/04/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.09100	0.08600	30,000
01/04/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.25600	0.28300	30,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.36700	0.40200	0
01/04/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.40500	0.41200	0
01/04/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.64800	0.57600	0
01/04/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.04900	0.99700	0
01/04/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.71000	0.66600	0
01/04/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.88400	2.80000	0
01/04/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.67800	0.63600	0
01/04/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.23250	11.25680	31,279
01/04/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01000	0.01000	0
01/04/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.03400	0.03600	0
01/04/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.68200	0.70400	0
01/04/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.63600	1.66100	0
01/04/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.04000	0.04300	8,032
01/04/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.17500	0.18500	0
01/04/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.81200	0.83500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.78500	1.81000	0
01/04/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.05300	0.05600	0
01/04/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.24300	0.25500	0
01/04/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.99700	1.02000	0
01/04/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.22400	0.23500	0
01/04/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.95000	0.97300	0
01/04/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.01800	0.01900	0
01/04/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.05600	0.06000	0
01/04/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.26800	0.28100	0
01/04/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.04500	1.06900	0
01/04/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.10100	0.10700	0
01/04/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.52200	0.54200	0
01/04/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.43800	1.46200	0
01/04/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00900	0.01000	0
01/04/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.12700	0.13500	0
01/04/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.64000	0.66200	0
01/04/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01000	0.01100	0
01/04/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.03600	0.03800	0
01/04/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.14900	0.15800	0
01/04/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.72500	0.74700	0
01/04/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.68600	1.71000	0
01/04/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.06500	0.06900	0
01/04/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.32200	0.33700	0
01/04/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.02200	0.02300	0
01/04/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.07500	0.08000	0
01/04/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.38300	0.40000	0
01/04/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.24100	1.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00800	0.00900	0
01/04/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.03000	0.03200	0
01/04/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.11800	0.12500	0
01/04/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.60000	0.62100	0
01/04/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.53700	1.56100	0
01/04/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.09300	0.09900	0
01/04/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.48500	0.50400	0
01/04/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.38900	1.41300	0
01/04/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.01900	0.02000	0
01/04/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06000	0.06400	0
01/04/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.09400	1.11800	0
01/04/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.02100	0.02200	0
01/04/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.06900	0.07400	28
01/04/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.35200	0.36800	0
01/04/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.19200	1.21600	0
01/04/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.02300	0.02500	0
01/04/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08000	0.08600	0
01/04/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.41600	0.43300	0
01/04/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.29000	1.31400	0
01/04/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.02400	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.08700	0.09200	0
01/04/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.33900	1.36300	0
01/04/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.02800	0.03000	0
01/04/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.10900	0.11500	0
01/04/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.56000	0.58100	0
01/04/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.48800	1.51200	0
01/04/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01200	0.01300	0
01/04/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.01700	0.01800	0
01/04/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.20600	0.21700	0
01/04/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.90300	0.92700	0
01/04/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.88500	1.90900	0
01/04/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00300	0.00300	8,032
01/04/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.19000	0.20000	0
01/04/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.85800	0.88100	0
01/04/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.03800	0.04100	0
01/04/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16200	0.17100	0
01/04/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.76800	0.79100	0
01/04/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.73600	1.76000	0
01/04/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.04300	0.04600	0
01/04/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.45000	0.46800	0
01/04/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.83500	1.85900	0
01/04/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.33300	3.35700	0
01/04/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.03200	0.03400	0
01/04/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.29400	0.30800	0
01/04/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.58700	1.61100	0
01/04/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.08300	3.10700	0
01/04/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.02000	0.02100	0
01/04/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.13800	0.14600	0
01/04/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.14300	1.16700	0
01/04/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.63300	2.65700	0
01/04/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01600	0.01700	0
01/04/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.02700	0.02900	0
01/04/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.04900	0.05300	0
01/04/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01400	0.01600	0
01/04/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.02500	0.02700	0
01/04/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.04600	0.04900	0
01/04/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.28400	2.30800	0
01/04/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
01/04/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01300	0.01400	11,194
01/04/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.43300	2.45700	0
01/04/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.53300	2.55700	0
01/04/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.48300	2.50700	0
01/04/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.23400	2.25800	0
01/04/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.13400	2.15800	0
01/04/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.18400	2.20800	0
01/04/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.08400	2.10800	0
01/04/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.93500	1.95900	0
01/04/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	1.98500	2.00900	0
01/04/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.68300	2.70700	0
01/04/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.03400	2.05900	0
01/04/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.03300	3.05700	0
01/04/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.18300	3.20700	0
01/04/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	2.98300	3.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.38300	2.40800	0
01/04/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.58300	2.60700	0
01/04/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.88300	2.90700	0
01/04/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.83300	2.85700	0
01/04/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.33300	2.35800	0
01/04/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.71800	9.69300	0
01/04/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.26800	8.24300	0
01/04/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.26800	10.24300	0
01/04/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.66900	3.64400	0
01/04/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.66800	7.64300	0
01/04/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.66800	9.64300	0
01/04/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	9.16800	9.14300	0
01/04/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.42000	3.39500	0
01/04/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.41800	9.39300	0
01/04/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.61900	3.59400	0
01/04/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.61800	5.59300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.61800	7.59300	0
01/04/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.61800	9.59300	0
01/04/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.32000	3.29500	0
01/04/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.31800	9.29300	0
01/04/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	8.01800	7.99300	0
01/04/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	10.01800	9.99300	0
01/04/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.11800	8.09300	0
01/04/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	10.11800	10.09300	0
01/04/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.06800	8.04300	0
01/04/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	10.06800	10.04300	0
01/04/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.91900	3.89400	0
01/04/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.91800	7.89300	0
01/04/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.91800	9.89300	0
01/04/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.81800	7.79300	0
01/04/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.81800	9.79300	0
01/04/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.86900	3.84400	0
01/04/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.86800	5.84300	0
01/04/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.86800	9.84300	0
01/04/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.76800	7.74300	0
01/04/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.76800	9.74300	0
01/04/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.51800	7.49300	0
01/04/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.51800	9.49300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.47000	3.44500	0
01/04/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.46800	5.44300	0
01/04/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.46800	7.44300	0
01/04/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.46800	9.44300	0
01/04/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.56900	3.54500	0
01/04/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.56800	5.54300	0
01/04/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.56800	7.54300	0
01/04/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.56800	9.54300	0
01/04/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	3.12100	3.09600	0
01/04/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.18100	2.15700	0
01/04/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.26800	6.24300	0
01/04/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.72300	2.69900	0
01/04/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.71900	3.69400	0
01/04/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.71800	5.69300	0
01/04/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.71800	7.69300	0
01/04/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.96800	7.94300	0
01/04/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.96800	9.94300	0
01/04/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	1.16400	1.14200	0
01/04/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.64300	1.62000	0
01/04/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.13200	2.10900	0
01/04/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.62400	2.60000	0
01/04/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.11900	4.09400	0
01/04/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	5.11800	5.09300	0
01/04/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.11800	6.09300	0
01/04/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	7.11800	7.09300	0
01/04/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.87200	2.84800	0
01/04/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	1.11700	1.09600	0
01/04/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.59500	1.57200	0
01/04/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.08400	2.06000	0
01/04/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.57500	2.55100	0
01/04/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	3.07100	3.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.06900	4.04400	0
01/04/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	5.06800	5.04300	0
01/04/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.06800	6.04300	0
01/04/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	7.06800	7.04300	0
01/04/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.50600	0.48900	0
01/04/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.88800	1.86400	0
01/04/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.37000	3.34500	0
01/04/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.86800	4.84300	0
01/04/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.36800	6.34300	0
01/04/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.86800	7.84300	0
01/04/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.36800	9.34300	0
01/04/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.21200	0.20100	0
01/04/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.45000	1.42700	0
01/04/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.92200	2.89700	0
01/04/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.41900	4.39400	0
01/04/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.91800	5.89300	0
01/04/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.41800	7.39300	0
01/04/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.91800	8.89300	0
01/04/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.77300	2.74800	0
01/04/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.11800	0.11100	0
01/04/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.21100	1.18900	0
01/04/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.67400	2.64900	0
01/04/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.16900	4.14400	0
01/04/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.66800	5.64300	0
01/04/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	7.16800	7.14300	0
01/04/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.66800	8.64300	0
01/04/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.03600	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.43000	0.41400	0
01/04/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.30600	1.28400	0
01/04/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.27900	2.25500	0
01/04/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.27000	3.24500	0
01/04/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.26900	4.24400	0
01/04/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.26800	5.24300	0
01/04/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02600	0.02400	0
01/04/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.35800	0.34300	0
01/04/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	3.17100	3.14600	0
01/04/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	5.16800	5.14300	0
01/04/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.16800	6.14300	0
01/04/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02100	0.02000	0
01/04/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.32400	0.31000	0
01/04/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.31800	6.29300	0
01/04/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	2.03500	2.01100	0
01/04/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.52000	3.49500	0
01/04/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.51800	4.49400	0
01/04/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.51800	5.49300	0
01/04/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.51800	6.49300	0
01/04/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.23000	2.20600	0
01/04/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.76900	3.74400	0
01/04/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.76800	4.74300	0
01/04/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.76800	5.74300	0
01/04/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.76800	6.74300	0
01/04/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.52500	2.50100	0
01/04/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.07800	0.07400	0
01/04/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.62700	0.60800	0
01/04/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.54600	1.52300	0
01/04/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	4.01900	3.99400	0
01/04/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	5.01800	4.99300	0
01/04/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	6.01800	5.99300	0
01/04/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	7.01800	6.99300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.75500	0.73500	0
01/04/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.69200	1.66900	0
01/04/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00700	0
01/04/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.13400	0.12600	0
01/04/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.79800	0.77900	0
01/04/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.74100	1.71800	0
01/04/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.21900	4.19400	0
01/04/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.21800	5.19300	0
01/04/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.21800	6.19300	0
01/04/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.21800	7.19300	0
01/04/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.17000	0.16100	0
01/04/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.88700	0.86700	0
01/04/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.83900	1.81500	0
01/04/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.82300	2.79800	0
01/04/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.31900	4.29400	0
01/04/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.31800	5.29300	0
01/04/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.31800	7.29300	0
01/04/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01100	0
01/04/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.97800	0.95700	0
01/04/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.93700	1.91300	0
01/04/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.41800	5.39300	0
01/04/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.41800	6.39300	0
01/04/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.10300	0.09700	0
01/04/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.71100	0.69200	0
01/04/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.06800	0.06400	0
01/04/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.58600	0.56800	0
01/04/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.49800	1.47500	0
01/04/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.47600	2.45200	0
01/04/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.96900	3.94400	0
01/04/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.96800	4.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.96800	5.94300	0
01/04/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.96800	6.94300	0
01/04/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.00800	0
01/04/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.15100	0.14300	0
01/04/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.84300	0.82300	0
01/04/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.79000	1.76600	0
01/04/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.26800	7.24300	0
01/04/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.19000	0.18000	0
01/04/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.93300	0.91200	0
01/04/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.36900	4.34400	0
01/04/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.36800	5.34300	0
01/04/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.36800	7.34300	0
01/04/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	3.02100	2.99700	0
01/04/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.04300	0.04000	0
01/04/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.46700	0.45100	0
01/04/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.35400	1.33100	0
01/04/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.32800	2.30400	0
01/04/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.81900	3.79400	0
01/04/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.81800	4.79300	0
01/04/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.81800	5.79300	0
01/04/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.81800	6.79300	0
01/04/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.31800	8.29300	0
01/04/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.31800	10.29300	0
01/04/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.05800	0.05500	0
01/04/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.54500	0.52800	0
01/04/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.42700	2.40300	0
01/04/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.41800	8.39300	0
01/04/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.41800	10.39300	0
01/04/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.51800	8.49300	0
01/04/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.51800	10.49300	0
01/04/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.09000	0.08500	0
01/04/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.66900	0.65000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.56800	4.54400	0
01/04/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.56800	6.54300	0
01/04/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.56800	8.54300	0
01/04/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.56800	10.54300	0
01/04/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.71800	4.69300	0
01/04/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.71800	6.69300	0
01/04/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.71800	8.69300	0
01/04/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.71800	10.69300	0
01/04/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.76800	8.74300	0
01/04/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.76800	10.74300	0
01/04/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.91800	4.89300	0
01/04/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.91800	6.89300	0
01/04/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.91800	10.89300	0
01/04/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.23600	0.22400	0
01/04/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	1.02400	1.00300	0
01/04/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.98600	1.96200	0
01/04/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.97200	2.94700	0
01/04/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.96800	8.94300	0
01/04/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.96800	10.94300	0
01/04/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01800	0.01600	0
01/04/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.29200	0.27800	0
01/04/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	9.06800	9.04300	0
01/04/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	11.06800	11.04300	0
01/04/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01300	0
01/04/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.26100	0.24800	0
01/04/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	1.07100	1.04900	0
01/04/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	9.01800	8.99300	0
01/04/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	11.01800	10.99300	0
01/04/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.86800	6.84300	0
01/04/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.86800	8.84300	0
01/04/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.86800	10.84300	0
01/04/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.66800	4.64300	0
01/04/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.66800	6.64300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.66800	10.64300	0
01/04/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.03000	0.02800	0
01/04/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.39300	0.37800	0
01/04/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.25800	1.23600	0
01/04/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.21800	8.19300	0
01/04/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.21800	10.19300	0
01/04/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.16800	8.14300	0
01/04/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	10.16800	10.14300	0
01/04/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.05000	0.04700	0
01/04/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.40200	1.37900	0
01/04/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.37800	2.35300	0
01/04/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.36800	8.34300	0
01/04/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.36800	10.34300	0
01/04/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.46900	4.44400	0
01/04/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.46800	6.44300	0
01/04/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.46800	8.44300	0
01/04/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.46800	10.44300	0
01/04/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.61800	4.59300	0
01/04/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.61800	6.59300	0
01/04/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.61800	8.59300	0
01/04/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.61800	10.59300	0
01/04/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	9.11800	9.09300	0
01/04/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	11.11800	11.09300	0
01/04/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.81800	8.79300	0
01/04/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.81800	10.79300	0
01/04/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.40490	11.43060	2,795
01/04/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.13300	0.13900	0
01/04/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.14900	0.15600	0
01/04/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.14100	0.14700	0
01/04/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.48600	1.46600	0
01/04/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.44400	1.42500	0
01/04/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.52800	1.50800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.57600	11.60350	8
01/04/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07840	0.07960	1,364
01/04/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00212	0.00269	0
01/04/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00862	0.00975	0
01/04/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00037	0.00052	0
01/04/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01197	0.01092	0
01/04/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00022	0.00015	0
01/04/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00372	0.00309	0
01/04/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.07970	0.08090	0
01/04/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00357	0.00391	0
01/04/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00677	0.00591	0
01/04/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.96250	10.05230	27,215
01/04/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00800	0.01100	25
01/04/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.09000	0.11600	20
01/04/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.68800	0.77100	0
01/04/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.66400	1.75300	0
01/04/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.66300	2.75200	0
01/04/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00400	0.00600	0
01/04/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.04300	0.05700	0
01/04/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.43400	0.50800	0
01/04/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.36500	1.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.36300	2.45200	0
01/04/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.03400	0.04500	0
01/04/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.35900	0.42900	0
01/04/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.26600	1.35500	0
01/04/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.26300	2.35200	0
01/04/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00700	0.01000	0
01/04/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.07900	0.10300	0
01/04/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.64300	0.72500	0
01/04/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.61400	1.70300	0
01/04/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.61300	2.70200	0
01/04/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00700	0.00900	0
01/04/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.07000	0.09100	0
01/04/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.59900	0.68000	0
01/04/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.56400	1.65400	0
01/04/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.56300	2.65200	0
01/04/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.04900	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.47300	0.54900	0
01/04/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.41500	1.50400	0
01/04/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.41300	2.50200	0
01/04/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00600	0.00800	0
01/04/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.06200	0.08100	0
01/04/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.55600	0.63500	0
01/04/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.51400	1.60400	0
01/04/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.51300	2.60200	0
01/04/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.05500	0.07200	0
01/04/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.51400	0.59200	0
01/04/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.46400	1.55400	0
01/04/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.46300	2.55200	0
01/04/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.02300	0.03100	29
01/04/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.26000	0.32200	0
01/04/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.11700	1.20600	0
01/04/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.11300	2.20300	0
01/04/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.02600	0.03500	0
01/04/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.29100	0.35600	0
01/04/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.16700	1.25600	0
01/04/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.16300	2.25300	0
01/04/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.02100	0.02800	0
01/04/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.23000	0.28900	0
01/04/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.06800	1.15700	0
01/04/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.06300	2.15300	0
01/04/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.01800	0.02500	0
01/04/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.20300	0.25800	0
01/04/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.01900	1.10700	0
01/04/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.01300	2.10300	0
01/04/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.03000	0.04000	0
01/04/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.32400	0.39200	0
01/04/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.21600	1.30500	0
01/04/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.21300	2.30200	0
01/04/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01600	0.02200	0
01/04/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.18100	0.23000	0
01/04/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.97000	1.05800	0
01/04/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.96300	2.05300	0
01/04/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01200	0.01600	0
01/04/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.12800	0.16300	0
01/04/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.82700	0.91300	0
01/04/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.81300	1.90300	0
01/04/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01500	0.01100	0
01/04/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.31600	0.26100	0
01/04/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.20000	1.11400	0
01/04/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.19000	2.10000	0
01/04/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.18800	4.09800	0
01/04/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.18800	6.09800	0
01/04/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.18800	8.09800	0
01/04/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.18800	10.09800	0
01/04/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00800	0.00600	0
01/04/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.21900	0.17800	0
01/04/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.05400	0.97000	0
01/04/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.03800	3.94800	0
01/04/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.03800	5.94800	0
01/04/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.03800	7.94800	0
01/04/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.03800	9.94800	0
01/04/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.11200	0.09000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.81800	0.73800	0
01/04/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.79100	1.70200	0
01/04/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.78800	3.69800	0
01/04/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.78800	5.69800	0
01/04/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.78800	7.69800	0
01/04/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.78800	9.69800	0
01/04/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00700	0.00500	0
01/04/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.19100	0.15600	0
01/04/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.00600	0.92300	0
01/04/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.99000	1.90100	0
01/04/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.98800	3.89800	0
01/04/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.98800	5.89800	0
01/04/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.98800	7.89800	0
01/04/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.98800	9.89800	0
01/04/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.16800	0.13700	0
01/04/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.95900	0.87600	0
01/04/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.93800	3.84800	0
01/04/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.93800	5.84800	0
01/04/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.93800	7.84800	0
01/04/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.93800	9.84800	0
01/04/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.12900	0.10400	0
01/04/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.86400	0.78300	0
01/04/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.84100	1.75200	0
01/04/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.83800	3.74800	0
01/04/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.83800	5.74800	0
01/04/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.83800	7.74800	0
01/04/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.83800	9.74800	0
01/04/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00500	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.14800	0.12000	0
01/04/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.91100	0.82900	0
01/04/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.89100	1.80100	0
01/04/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.88800	3.79800	0
01/04/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.88800	5.79800	0
01/04/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.88800	7.79800	0
01/04/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.88800	9.79800	0
01/04/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.05200	0.04000	0
01/04/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.59300	0.52000	0
01/04/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.54300	1.45500	0
01/04/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.53800	3.44800	0
01/04/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.53800	5.44800	0
01/04/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.53800	7.44800	0
01/04/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.53800	9.44800	0
01/04/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.04400	0.03300	0
01/04/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.55000	0.47900	0
01/04/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.49400	1.40600	0
01/04/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.48800	3.39800	0
01/04/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.48800	5.39800	0
01/04/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.48800	7.39800	0
01/04/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.48800	9.39800	0
01/04/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.06100	0.04700	0
01/04/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.63700	0.56200	0
01/04/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.59300	1.50400	0
01/04/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.58800	3.49800	0
01/04/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.58800	5.49800	0
01/04/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.58800	7.49800	0
01/04/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.58800	9.49800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.03700	0.02800	0
01/04/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.50800	0.43900	0
01/04/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.44500	1.35700	0
01/04/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.43800	3.34800	0
01/04/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.43800	5.34800	0
01/04/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.43800	7.34800	0
01/04/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.43800	9.34800	0
01/04/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.03100	0.02300	0
01/04/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.46700	0.40100	0
01/04/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.39500	1.30800	0
01/04/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.38800	3.29800	0
01/04/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.38800	5.29800	0
01/04/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.38800	7.29800	0
01/04/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.38800	9.29800	0
01/04/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.09700	0.07700	0
01/04/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.77200	0.69300	0
01/04/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.74200	1.65300	0
01/04/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.73800	3.64800	0
01/04/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.73800	5.64800	0
01/04/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.73800	7.64800	0
01/04/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.73800	9.64800	0
01/04/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.07200	0.05600	0
01/04/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.68100	0.60500	0
01/04/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.64200	1.55400	0
01/04/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.63800	3.54800	0
01/04/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.63800	5.54800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.63800	7.54800	0
01/04/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.63800	9.54800	0
01/04/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.02600	0.01900	0
01/04/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.42800	0.36400	271
01/04/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.34600	1.25900	0
01/04/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.33800	3.24800	0
01/04/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.33800	5.24800	0
01/04/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.33800	7.24800	0
01/04/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.33800	9.24800	0
01/04/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.04000	1.95100	0
01/04/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.94000	1.85100	0
01/04/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.14000	2.05000	0
01/04/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.11940	10.21190	4,740
01/04/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.06700	0.07700	0
01/04/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.61300	1.53000	0
01/04/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.27430	10.36980	1,971
01/04/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03900	0.04300	0
01/04/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.11600	0.12700	0
01/04/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.21700	0.24000	0
01/04/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.48500	0.54000	0
01/04/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.14600	1.23500	0
01/04/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.08800	2.18300	0
01/04/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.12600	0.13800	0
01/04/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03800	0.04200	0
01/04/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.11300	0.12300	0
01/04/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.20900	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.46100	0.51500	0
01/04/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.10200	1.19000	0
01/04/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.03900	2.13400	0
01/04/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01800	0.02100	0
01/04/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.07300	0.08100	0
01/04/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.13300	0.14600	0
01/04/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.26100	0.28900	0
01/04/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.61400	0.67700	0
01/04/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.37300	1.46300	0
01/04/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.02000	0.02400	0
01/04/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.07700	0.08600	0
01/04/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.14100	0.15500	0
01/04/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.28200	0.31200	0
01/04/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.67300	0.73900	0
01/04/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.46500	1.55700	0
01/04/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.04300	0.04700	0
01/04/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.12900	0.14200	0
01/04/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.25100	0.27800	0
01/04/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.58700	0.64800	0
01/04/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.32700	1.41700	0
01/04/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.28500	2.38000	0
01/04/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.04100	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.12200	0.13400	0
01/04/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.33500	2.43000	0
01/04/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.27100	0.30000	0
01/04/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.64300	0.70800	0
01/04/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.41900	1.51000	0
01/04/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.38400	2.47900	0
01/04/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.04400	0.04800	0
01/04/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.23300	0.25800	0
01/04/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.53400	0.59200	0
01/04/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.23600	1.32500	0
01/04/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.18700	2.28200	0
01/04/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03300	0.03800	0
01/04/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.10200	0.11300	0
01/04/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.18800	0.20800	0
01/04/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.40600	0.44900	0
01/04/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.98300	1.06200	0
01/04/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.89400	1.98700	0
01/04/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.02800	0.03300	0
01/04/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.09300	0.10300	0
01/04/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.17000	0.18800	0
01/04/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.35900	0.39700	0
01/04/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.87100	0.94600	0
01/04/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.74900	1.84200	0
01/04/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.04600	0.05000	0
01/04/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.43400	2.52900	0
01/04/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.04500	0.04900	0
01/04/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.13700	0.15000	0
01/04/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.76300	1.68000	0
01/04/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.67100	3.57900	0
01/04/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.63200	5.53700	0
01/04/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.62800	7.53200	0
01/04/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.62600	9.53000	0
01/04/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.62200	3.53000	0
01/04/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.58200	5.48700	0
01/04/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.57800	7.48200	0
01/04/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.57600	9.48000	0
01/04/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02500	0.02200	0
01/04/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.14700	0.12600	0
01/04/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.63500	0.57700	0
01/04/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.44600	1.36800	0
01/04/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.36900	2.28300	0
01/04/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.30400	4.21300	0
01/04/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.27900	6.18400	0
01/04/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.27700	8.18100	0
01/04/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.27600	10.18000	0
01/04/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.01700	0
01/04/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.10900	0.09200	0
01/04/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.53200	0.47900	0
01/04/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.31400	1.23800	0
01/04/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.22800	2.14300	0
01/04/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.15900	4.06800	0
01/04/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.12900	6.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.12700	8.03200	0
01/04/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.12600	10.03000	0
01/04/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06200	0.05500	0
01/04/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.36000	0.32200	0
01/04/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.05900	0.98800	0
01/04/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.72000	3.62800	0
01/04/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.68100	5.58700	0
01/04/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.67800	7.58200	0
01/04/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.67600	9.58000	0
01/04/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04500	0.04000	0
01/04/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.26900	0.23800	0
01/04/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.89700	0.83000	0
01/04/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.94800	1.86400	0
01/04/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.86700	3.77500	0
01/04/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.83000	5.73500	0
01/04/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.82800	7.73200	0
01/04/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.82600	9.73000	0
01/04/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05300	0.04700	0
01/04/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.31300	0.27800	0
01/04/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.97700	0.90800	0
01/04/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.85500	1.77200	0
01/04/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.76900	3.67700	0
01/04/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.73100	5.63600	0
01/04/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.72800	7.63200	0
01/04/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.72600	9.63000	0
01/04/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04100	0.03700	0
01/04/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.24900	0.21900	0
01/04/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.85800	0.79200	0
01/04/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.71700	1.63500	0
01/04/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.65300	2.56600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.59600	4.50400	0
01/04/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.57900	6.48300	0
01/04/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.57700	8.48100	0
01/04/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.57600	10.48000	0
01/04/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04900	0.04300	0
01/04/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.29000	0.25700	0
01/04/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.93700	0.86900	0
01/04/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.80900	1.72600	0
01/04/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.74900	2.66100	0
01/04/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.69400	4.60100	0
01/04/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.67900	6.58300	0
01/04/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.67700	8.58100	0
01/04/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.67600	10.58000	0
01/04/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01500	0.01400	0
01/04/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.07800	0.07000	0
01/04/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.43700	0.39500	0
01/04/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.18500	1.11100	0
01/04/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.08900	2.00300	0
01/04/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.01400	3.92200	0
01/04/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.98000	5.88400	0
01/04/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.97800	7.88200	0
01/04/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.97600	9.88000	0
01/04/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.90200	1.81800	0
01/04/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01300	0
01/04/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07200	0.06500	0
01/04/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.41100	0.37000	0
01/04/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.14300	1.07000	0
01/04/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.04200	1.95700	0
01/04/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.96500	3.87300	0
01/04/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.93000	5.83500	0
01/04/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.92800	7.83200	0
01/04/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.92600	9.83000	0
01/04/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.72280	6.76090	9,608

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.21000	0.24000	0
01/04/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.12400	1.16200	0
01/04/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.12300	2.16100	0
01/04/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.12300	3.16100	0
01/04/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.12300	4.16100	0
01/04/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.24500	0.27600	0
01/04/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.17300	1.21100	0
01/04/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.17300	2.21100	0
01/04/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.17300	3.21100	0
01/04/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.17300	4.21100	0
01/04/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.28200	0.31400	0
01/04/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.22300	1.26100	0
01/04/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.22300	2.26100	0
01/04/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.22300	3.26100	0
01/04/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.22300	4.26100	0
01/04/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.14700	0.17400	0
01/04/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.09100	0.10600	0
01/04/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.87600	0.91400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.87300	1.91100	0
01/04/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.87300	2.91100	0
01/04/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.87300	3.91100	0
01/04/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.12600	0.14500	0
01/04/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	0.97500	1.01200	0
01/04/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	1.97300	2.01100	0
01/04/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	2.97300	3.01100	0
01/04/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	3.97300	4.01100	0
01/04/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.07700	0.09000	0
01/04/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.82700	0.86400	0
01/04/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.82300	1.86100	0
01/04/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.82300	2.86100	0
01/04/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.82300	3.86100	0
01/04/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.10700	0.12400	0
01/04/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.92500	0.96300	0
01/04/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.92300	1.96100	0
01/04/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.92300	2.96100	0
01/04/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.92300	3.96100	0
01/04/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.17700	0.20600	0
01/04/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.07400	1.11200	0
01/04/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.07300	2.11100	0
01/04/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.07300	3.11100	0
01/04/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.07300	4.11100	0
01/04/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.03400	0.04000	0
01/04/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.58600	0.62300	0
01/04/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.57300	1.61100	0
01/04/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.57300	2.61100	0
01/04/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.57300	3.61100	0
01/04/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.04000	0.04700	0
01/04/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.63300	0.67000	0
01/04/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.62300	1.66100	0
01/04/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.62300	2.66100	0
01/04/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.62300	3.66100	0
01/04/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.05500	0.06500	0
01/04/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.72900	0.76700	0
01/04/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.72300	1.76100	0
01/04/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.72300	2.76100	0
01/04/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.72300	3.76100	0
01/04/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.06500	0.07700	0
01/04/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.77800	0.81500	0
01/04/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.77300	1.81100	0
01/04/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.77300	2.81100	0
01/04/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.77300	3.81100	0
01/04/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.02800	0.03400	0
01/04/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.53900	0.57600	0
01/04/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.52300	1.56100	0
01/04/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.52300	2.56100	0
01/04/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.52300	3.56100	0
01/04/2010	AU\$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.04700	0.05500	0
01/04/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.68100	0.71800	0
01/04/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.67300	1.71100	0
01/04/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.67300	2.71100	0
01/04/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.67300	3.71100	0
01/04/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.02400	0.02900	0
01/04/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.49400	0.52900	0
01/04/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.47300	1.51100	0
01/04/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.47300	2.51100	0
01/04/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.47300	3.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02100	0.01800	0
01/04/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.55100	0.51800	0
01/04/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.52700	2.48900	0
01/04/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.52700	4.48900	0
01/04/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.52700	6.48900	0
01/04/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.52700	8.48900	0
01/04/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00800	0.00700	0
01/04/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.37400	0.34400	0
01/04/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.32700	2.28900	0
01/04/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.32700	4.28900	0
01/04/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.32700	6.28900	0
01/04/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.32700	8.28900	0
01/04/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01600	0.01500	0
01/04/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.50500	0.47300	0
01/04/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.47700	2.43900	0
01/04/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.47700	4.43900	0
01/04/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.47700	6.43900	0
01/04/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.47700	8.43900	0
01/04/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.29200	0.26600	0
01/04/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.22700	2.19000	0
01/04/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.22700	4.18900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.22700	6.18900	0
01/04/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.22700	8.18900	0
01/04/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.33200	0.30400	0
01/04/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.27700	2.23900	0
01/04/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.27700	4.23900	0
01/04/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.27700	6.23900	0
01/04/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.27700	8.23900	0
01/04/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.41700	0.38600	0
01/04/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.37700	2.33900	0
01/04/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.37700	4.33900	0
01/04/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.37700	6.33900	0
01/04/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.37700	8.33900	0
01/04/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.46100	0.42900	0
01/04/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.42700	2.38900	0
01/04/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.42700	4.38900	0
01/04/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.42700	6.38900	0
01/04/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.42700	8.38900	0
01/04/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.10400	0.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.92800	1.89000	0
01/04/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.92700	3.88900	0
01/04/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.92700	5.88900	0
01/04/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.92700	7.88900	0
01/04/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.18400	0.16300	0
01/04/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.07800	2.04000	0
01/04/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.07700	4.03900	0
01/04/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.07700	6.03900	0
01/04/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.07700	8.03900	0
01/04/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.25400	0.22900	0
01/04/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.17700	2.14000	0
01/04/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.17700	4.13900	0
01/04/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.17700	6.13900	0
01/04/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.17700	8.13900	0
01/04/2010	AU\$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.15300	0.13400	0
01/04/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.02800	1.99000	0
01/04/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	4.02700	3.98900	0
01/04/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	6.02700	5.98900	0
01/04/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	8.02700	7.98900	0
01/04/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.21800	0.19500	0
01/04/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.12800	2.09000	0
01/04/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.12700	4.08900	0
01/04/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.12700	6.08900	0
01/04/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.12700	8.08900	0
01/04/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.12400	0.11300	0
01/04/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.05900	0.05300	0
01/04/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.77800	1.74000	0
01/04/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.77700	3.73900	0
01/04/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.77700	5.73900	0
01/04/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.77700	7.73900	0
01/04/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.07200	0.06500	0
01/04/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.82800	1.79000	0
01/04/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.82700	3.78900	0
01/04/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.82700	5.78900	0
01/04/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.82700	7.78900	0
01/04/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08700	0.07900	0
01/04/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.87800	1.84000	0
01/04/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.87700	3.83900	0
01/04/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.87700	5.83900	0
01/04/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.87700	7.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.75480	6.79510	4,490
01/04/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.78310	6.82270	300
01/04/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.24230	7.25150	55
01/04/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.10400	0.11100	0
01/04/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.08700	0.09300	0
01/04/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.12400	0.13100	0
01/04/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.13200	0.13000	0
01/04/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.19500	0.19200	0
01/04/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.16200	0.16000	0
01/04/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	6.86180	6.86590	0
06/04/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.35640	7.35920	259,611
06/04/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.00800	0.01000	0
06/04/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.20600	3.20900	0
06/04/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.15600	3.15900	0
06/04/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.60700	1.61000	0
06/04/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.60600	2.60900	0
06/04/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.12800	0.13800	0
06/04/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	0.91100	0.91400	0
06/04/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	1.90600	1.90900	0
06/04/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	2.90600	2.90900	0
06/04/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.00900	1.01200	0
06/04/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.00600	2.00900	0
06/04/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.00600	3.00900	0
06/04/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.22600	0.23600	0
06/04/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.10800	1.11100	0
06/04/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.10600	3.10900	0
06/04/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.01000	0.01300	140
06/04/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.19600	0.20700	0
06/04/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.05900	1.06200	0
06/04/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.05600	2.05900	0
06/04/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.05600	3.05900	0
06/04/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.67100	0.67600	0
06/04/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.65700	1.65900	0
06/04/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.65600	2.65900	0
06/04/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.11200	0.12100	600



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.85600	1.85900	0
06/04/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.85600	2.85900	0
06/04/2010	\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.09700	0.10600	1,430
06/04/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.81400	0.81800	0
06/04/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.80600	1.80900	0
06/04/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.80600	2.80900	0
06/04/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00400	0.00600	0
06/04/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.76600	0.77000	0
06/04/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.75700	1.75900	0
06/04/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.75600	2.75900	0
06/04/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.71800	0.72300	0
06/04/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.70700	1.70900	0
06/04/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.70600	2.70900	0
06/04/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.04600	0.05300	21,795
06/04/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.57900	0.58500	0
06/04/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.55700	1.56000	0
06/04/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.55600	2.55900	0
06/04/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.04000	0.04600	450
06/04/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.53400	0.54100	0
06/04/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.50700	1.51000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.50600	2.50900	0
06/04/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.03400	0.04000	55
06/04/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.49100	0.49700	0
06/04/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.45700	1.46000	0
06/04/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.45600	2.45900	0
06/04/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.29300	0.30200	0
06/04/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.20800	1.21100	0
06/04/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.20600	2.20900	0
06/04/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.01900	0.02200	0
06/04/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.32900	0.33800	0
06/04/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.25700	1.26000	0
06/04/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.25600	2.25900	0
06/04/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.02900	0.03400	0
06/04/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.44800	0.45500	0
06/04/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.40700	1.41000	0
06/04/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.40600	2.40900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.14700	0.15800	0
06/04/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.45600	3.45900	0
06/04/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.35600	3.35900	0
06/04/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.36700	0.37600	0
06/04/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.30700	1.31000	0
06/04/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.30600	2.30900	0
06/04/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.30600	3.30900	0
06/04/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.75600	3.75900	0
06/04/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.70600	3.70900	0
06/04/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.25600	3.25900	0
06/04/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02200	0.02600	0
06/04/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
06/04/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
06/04/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.02500	0.03000	0
06/04/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.65600	3.65900	0
06/04/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.55600	3.55900	0
06/04/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.40600	3.40900	0
06/04/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.50600	3.50900	0
06/04/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.40700	0.41500	0
06/04/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.35700	1.36000	0
06/04/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	21,795
06/04/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.25900	0.26800	0
06/04/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.15800	1.16100	0
06/04/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.15600	2.15900	0
06/04/2010	\$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.16900	0.17900	0
06/04/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.86200	0.86600	0
06/04/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.35600	2.35900	0
06/04/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.85600	3.85900	0
06/04/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01200	0.01500	0
06/04/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.62500	0.63000	0
06/04/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.10600	2.10900	0
06/04/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.60600	3.60900	0
06/04/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.08400	0.09200	6,350
06/04/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
06/04/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	21,978
06/04/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.07200	0.08000	100
06/04/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.06200	0.07000	17,000
06/04/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.05400	0.06100	33
06/04/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01600	0.01900	0
06/04/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.00900	0.01100	1,900
06/04/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01400	0.01700	135
06/04/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.59400	2.59100	0
06/04/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.69400	2.69100	0
06/04/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.79400	2.79100	0
06/04/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.89400	2.89100	0
06/04/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.99400	2.99100	0
06/04/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	5.09400	5.09100	0
06/04/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.85800	0.85800	6
06/04/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	3.04400	3.04100	0
06/04/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.14400	3.14100	0
06/04/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.24400	5.24100	0
06/04/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	1.00300	1.00200	0
06/04/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	3.09400	3.09100	0
06/04/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.19400	3.19100	0
06/04/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.29400	3.29100	0
06/04/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.39400	5.39100	0
06/04/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.81000	0.81000	0
06/04/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.19400	5.19100	0
06/04/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.44800	0.45200	0
06/04/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	2.09500	2.09200	0
06/04/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.19400	2.19200	0
06/04/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.29400	2.29200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.40600	0.41100	0
06/04/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.14500	2.14200	0
06/04/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.24400	2.24200	0
06/04/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.84400	4.84100	0
06/04/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.36600	0.37100	0
06/04/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.99500	1.99200	0
06/04/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.79500	1.79200	0
06/04/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.54400	4.54100	0
06/04/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.89400	4.89100	0
06/04/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.32800	0.33300	130
06/04/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.94500	1.94200	0
06/04/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01900	0.02100	0
06/04/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.90600	0.90600	0
06/04/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.89400	3.89100	0
06/04/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.89400	6.89100	0
06/04/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.39400	8.39100	0
06/04/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.64400	3.64100	0
06/04/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.14400	5.14100	0
06/04/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.64400	6.64100	0
06/04/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.14400	8.14100	0
06/04/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.16300	0.17000	0
06/04/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.69500	1.69300	0
06/04/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.89500	1.89200	0
06/04/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.49400	4.49100	0
06/04/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.10300	0.10900	10,000
06/04/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.84500	1.84200	0
06/04/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.84400	3.84100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.84400	5.84100	0
06/04/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05100	0.05600	0
06/04/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.64600	1.64300	0
06/04/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.64400	4.64100	0
06/04/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.64400	5.64100	0
06/04/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.49600	1.49400	0
06/04/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.59600	1.59300	0
06/04/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.99400	3.99100	0
06/04/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.54400	6.54100	0
06/04/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.54400	8.54100	0
06/04/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.14400	10.14100	0
06/04/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.49400	6.49100	0
06/04/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.49400	8.49100	0
06/04/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.59400	4.59100	0
06/04/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.59400	6.59100	0
06/04/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.59400	8.59100	0
06/04/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.44400	4.44100	0
06/04/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.44400	6.44100	0
06/04/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.44400	8.44100	0
06/04/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.39400	4.39100	0
06/04/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.39400	6.39100	0
06/04/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.34400	8.34100	0
06/04/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.64400	2.64100	0
06/04/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.66900	0.67100	0
06/04/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.34400	2.34100	0
06/04/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.44400	2.44100	0
06/04/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.54400	2.54100	0
06/04/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.74400	2.74100	0
06/04/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.84400	2.84100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.94400	2.94100	0
06/04/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	5.04400	5.04100	0
06/04/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	2.04500	2.04200	0
06/04/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.79400	4.79100	0
06/04/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.71600	0.71700	0
06/04/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.39400	2.39100	0
06/04/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.49400	2.49100	0
06/04/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.74400	6.74100	0
06/04/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.74400	8.74100	0
06/04/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.29400	8.29100	0
06/04/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.24400	8.24100	0
06/04/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06100	0.06700	6,000
06/04/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.69400	6.69100	0
06/04/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.69400	8.69100	0
06/04/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.64400	8.64100	0
06/04/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.19100	0.19900	100
06/04/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.99400	4.99100	0
06/04/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.99400	5.99100	0
06/04/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04200	0.04600	0
06/04/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.62300	0.62500	0
06/04/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	4.09400	4.09100	0
06/04/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	6.09400	6.09100	0
06/04/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07300	0.07900	200
06/04/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.76300	0.76300	0
06/04/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.74500	1.74300	0
06/04/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.24400	3.24100	0
06/04/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.24400	4.24100	0
06/04/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.24400	6.24100	0
06/04/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.08700	0.09300	0
06/04/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.29400	4.29100	0
06/04/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.29400	5.29100	0
06/04/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.29400	6.29100	0
06/04/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.34400	3.34100	0
06/04/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.34400	4.34100	0
06/04/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.34400	5.34100	0
06/04/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.34400	6.34100	0
06/04/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.14400	4.14100	0
06/04/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.14400	6.14100	0
06/04/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03500	0.03800	0
06/04/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.57800	0.58100	0
06/04/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.54600	1.54400	0
06/04/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	4.04400	4.04100	0
06/04/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	6.04400	6.04100	0
06/04/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02800	0.03200	0
06/04/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.53400	0.53700	430
06/04/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02300	0.02600	0
06/04/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.49000	0.49400	200
06/04/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.44700	1.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.94400	3.94100	0
06/04/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.94400	4.94100	0
06/04/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.94400	5.94100	0
06/04/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.29800	1.29600	0
06/04/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.79400	3.79100	0
06/04/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.79400	5.79100	0
06/04/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.24800	1.24700	0
06/04/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.74400	3.74100	0
06/04/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.74400	4.74100	0
06/04/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.74400	5.74100	0
06/04/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.29100	0.29700	0
06/04/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.19900	1.19700	0
06/04/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.69400	3.69100	0
06/04/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.69400	4.69100	0
06/04/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.69400	5.69100	0
06/04/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.25600	0.26200	0
06/04/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.15000	1.14800	0
06/04/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01500	0.01700	0
06/04/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.34700	1.34500	0
06/04/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.14400	7.14100	0
06/04/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.19400	4.19100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.19400	7.19100	0
06/04/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.24400	7.24100	0
06/04/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.39700	1.39500	0
06/04/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	1.10100	1.09900	0
06/04/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.14000	0.14800	10,000
06/04/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.95400	0.95400	0
06/04/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.44400	5.44100	0
06/04/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.94400	6.94100	0
06/04/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.12000	0.12700	0
06/04/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.89400	8.89100	0
06/04/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.99400	6.99100	0
06/04/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.99400	8.99100	0
06/04/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22200	0.22900	100
06/04/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	7.09400	7.09100	0
06/04/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	9.09400	9.09100	0
06/04/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.19400	9.19100	0
06/04/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.14400	9.14100	0
06/04/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.34400	7.34100	0
06/04/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.34400	9.34100	0
06/04/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.39400	3.39100	0
06/04/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.39400	7.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.39400	9.39100	0
06/04/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.44400	3.44100	0
06/04/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.44400	7.44100	0
06/04/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.44400	9.44100	0
06/04/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.24400	9.24100	0
06/04/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.94400	8.94100	0
06/04/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.84400	6.84100	0
06/04/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.84400	8.84100	0
06/04/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.79400	6.79100	0
06/04/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.79400	8.79100	0
06/04/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	1.05200	1.05100	0
06/04/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.47320	7.47610	15,312
06/04/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01500	0.01700	0
06/04/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.68300	0.69100	0
06/04/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.62700	1.63000	0
06/04/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.62400	2.62700	0
06/04/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.62300	3.62600	0
06/04/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01600	0.01900	0
06/04/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.17900	0.18900	0
06/04/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.72400	0.73200	0
06/04/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.67700	1.68000	0
06/04/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.67400	2.67700	0
06/04/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.67300	3.67600	0
06/04/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.16700	0.17700	509
06/04/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01400	0.01600	0
06/04/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.15600	0.16500	100
06/04/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.64300	0.65200	0
06/04/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.57700	1.58100	0
06/04/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.57400	2.57700	0
06/04/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.57300	3.57600	0
06/04/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01300	0.01500	0
06/04/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.14500	0.15500	0
06/04/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.60400	0.61300	0
06/04/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.52800	1.53100	0
06/04/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.52400	2.52700	0
06/04/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.52300	3.52600	0
06/04/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01100	0.01300	0
06/04/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.12700	0.13600	0
06/04/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.53100	0.54100	0
06/04/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.42900	1.43300	0
06/04/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.42400	2.42700	0
06/04/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.42300	3.42600	0
06/04/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01000	0.01200	0
06/04/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.11900	0.12700	0
06/04/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.49600	0.50600	0
06/04/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.37900	1.38300	0
06/04/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.37400	2.37700	0
06/04/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.37300	3.37600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.00900	0.01100	0
06/04/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.11100	0.12000	0
06/04/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.46300	0.47300	0
06/04/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.33000	1.33400	0
06/04/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.32400	2.32700	0
06/04/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.32300	3.32600	0
06/04/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.37200	0.38200	0
06/04/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.18200	1.18700	0
06/04/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.17400	2.17800	0
06/04/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.17300	3.17600	0
06/04/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.09800	0.10600	0
06/04/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.40100	0.41100	0
06/04/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.23200	1.23600	0
06/04/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.22400	2.22700	0
06/04/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.22300	3.22600	0
06/04/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08100	0.08800	585
06/04/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.31800	0.32900	0
06/04/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.08500	1.09000	0
06/04/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.07500	2.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.07300	3.07600	0
06/04/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.09200	0.10000	0
06/04/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.01900	0.02200	0
06/04/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.20600	0.21600	0
06/04/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.80900	0.81600	0
06/04/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.77600	1.77900	0
06/04/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.77300	2.77600	0
06/04/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.77300	3.77600	0
06/04/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.01700	0.02000	0
06/04/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.19200	0.20200	0
06/04/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.76600	0.77300	0
06/04/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.72600	1.73000	0
06/04/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.72400	2.72700	0
06/04/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.72300	3.72600	0
06/04/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.13600	0.14500	0
06/04/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.56700	0.57600	0
06/04/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.47800	1.48200	0
06/04/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.47400	2.47700	0
06/04/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.47300	3.47600	0
06/04/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.00800	0.01000	0
06/04/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.10400	0.11200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.43100	0.44100	0
06/04/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.28100	1.28500	0
06/04/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.27400	2.27700	0
06/04/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.27300	3.27600	0
06/04/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.08600	0.09400	3,000
06/04/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.34400	0.35500	0
06/04/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.13400	1.13800	0
06/04/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.12500	2.12800	0
06/04/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.12300	3.12600	0
06/04/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03200	0.03600	0
06/04/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.03600	0.04100	0
06/04/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.06800	0.07400	500
06/04/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.05700	0.06300	3,000
06/04/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.03800	0.04300	0
06/04/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04200	0.04700	0
06/04/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.06400	0.07000	0
06/04/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.23700	0.24800	100
06/04/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.19100	1.19400	0
06/04/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.36400	0.37200	0
06/04/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.56900	1.57100	0
06/04/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.66500	1.66700	0
06/04/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.28400	1.28700	0
06/04/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.71300	1.71500	0
06/04/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.14500	1.14800	0
06/04/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.85900	1.86000	0
06/04/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01100	0.01200	0
06/04/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.22100	0.22900	0
06/04/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.96300	0.96800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.88400	2.88200	0
06/04/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.87700	4.87500	0
06/04/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.87700	6.87400	0
06/04/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.87700	8.87400	0
06/04/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.15800	0.16500	0
06/04/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.83100	0.83600	0
06/04/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.73500	2.73400	0
06/04/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.72800	4.72500	0
06/04/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.72700	6.72400	0
06/04/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.72700	8.72400	0
06/04/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.09400	0.10000	0
06/04/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.66300	0.66900	0
06/04/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.53900	2.53800	0
06/04/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.52800	4.52500	0
06/04/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.52700	6.52400	0
06/04/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.52700	8.52400	0
06/04/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04300	0.04700	0
06/04/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.46900	0.47600	0
06/04/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.29400	2.29400	0
06/04/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.27800	4.27500	0
06/04/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.27700	6.27400	0
06/04/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.27700	8.27400	0
06/04/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03600	0.04000	0
06/04/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.43300	0.44000	0
06/04/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.24600	2.24600	0
06/04/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.22800	4.22500	0
06/04/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.22700	6.22400	0
06/04/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.22700	8.22400	0
06/04/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.91900	0.92400	0
06/04/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.24500	0.25300	0
06/04/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	1.00800	1.01200	0
06/04/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.93300	2.93100	0
06/04/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.92700	4.92500	0
06/04/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.92700	6.92400	0
06/04/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.92700	8.92400	0
06/04/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.17800	0.18500	0
06/04/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.87500	0.88000	0
06/04/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.78500	2.78300	0
06/04/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.77800	4.77500	0
06/04/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.77700	6.77400	0
06/04/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.77700	8.77400	0
06/04/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.00900	0.01100	0
06/04/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.19900	0.20600	0
06/04/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.83400	2.83200	0
06/04/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.82800	4.82500	0
06/04/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.82700	6.82400	0
06/04/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.82700	8.82400	0
06/04/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.14000	0.14700	0
06/04/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.78800	0.79400	0
06/04/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.68600	2.68500	0
06/04/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.67800	4.67500	0
06/04/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.67700	6.67400	0
06/04/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.67700	8.67400	0
06/04/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.12300	0.13000	0
06/04/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.74600	0.75100	0
06/04/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.63700	2.63600	0
06/04/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.62800	4.62500	0
06/04/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.62700	6.62400	0
06/04/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.62700	8.62400	0
06/04/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.10800	0.11500	0
06/04/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.70400	0.71000	0
06/04/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.58800	2.58700	0
06/04/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.57800	4.57500	0
06/04/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.57700	6.57400	0
06/04/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.57700	8.57400	0
06/04/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08100	0.08700	0
06/04/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.62200	0.62900	0
06/04/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.49000	2.48900	0
06/04/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.47800	4.47500	0
06/04/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.47700	6.47400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.47700	8.47400	0
06/04/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07000	0.07600	0
06/04/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.58300	0.58900	0
06/04/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.44100	2.44000	0
06/04/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.42800	4.42500	0
06/04/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.42700	6.42400	0
06/04/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.42700	8.42400	0
06/04/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.54400	0.55100	0
06/04/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05100	0.05600	0
06/04/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.50600	0.51300	0
06/04/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.34300	2.34300	0
06/04/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.32800	4.32500	0
06/04/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.32700	6.32400	0
06/04/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.32700	8.32400	0
06/04/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06000	0.06500	0
06/04/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.39200	2.39100	0
06/04/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.37800	4.37500	0
06/04/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.37700	6.37400	0
06/04/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.37700	8.37400	0
06/04/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.58850	7.59180	6,472
06/04/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05300	0.05800	0
06/04/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.26500	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.75500	0.76300	0
06/04/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.65100	1.65600	0
06/04/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.64100	2.64400	0
06/04/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.63900	3.64200	0
06/04/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.15200	0.15900	0
06/04/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01200	0.01300	0
06/04/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05100	0.05600	300
06/04/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.71900	0.72700	0
06/04/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.60300	1.60700	0
06/04/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.59100	2.59400	0
06/04/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.58900	3.59200	0
06/04/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01100	0.01300	0
06/04/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05000	0.05400	0
06/04/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.24000	0.24800	0
06/04/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.68400	0.69200	0
06/04/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.55400	1.55900	0
06/04/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.54100	2.54400	0
06/04/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.53900	3.54200	0
06/04/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01000	0.01200	0
06/04/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.04800	0.05200	0
06/04/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.22900	0.23700	0
06/04/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.65100	0.65900	0
06/04/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.50600	1.51000	0
06/04/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.49100	2.49500	0
06/04/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.48900	3.49200	0
06/04/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.25200	0.26000	0
06/04/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.04600	0.05000	0
06/04/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.21800	0.22600	4,400
06/04/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.61800	0.62700	0
06/04/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.45800	1.46200	0
06/04/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.44100	2.44500	0
06/04/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.43900	3.44200	0
06/04/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00900	0.01100	0
06/04/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04400	0.04900	0
06/04/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.20800	0.21600	0
06/04/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.58700	0.59500	0
06/04/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.41000	1.41400	0
06/04/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.39200	2.39500	0
06/04/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.38900	3.39200	0
06/04/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04300	0.04700	0
06/04/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.19800	0.20600	0
06/04/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.55700	0.56500	0
06/04/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.36200	1.36700	0
06/04/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.34200	2.34600	0
06/04/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.33900	3.34200	0
06/04/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.03700	0.04100	0
06/04/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.16500	0.17300	0
06/04/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.44700	0.45600	0
06/04/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.17300	1.17800	0
06/04/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.14300	2.14700	0
06/04/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.13900	3.14300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.03900	0.04300	0
06/04/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.09800	0.10400	330
06/04/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.07500	0.08000	0
06/04/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09100	0.09700	0
06/04/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07200	0.07700	0
06/04/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.30700	0.31600	0
06/04/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.26700	1.27200	0
06/04/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.24300	2.24600	0
06/04/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.23900	3.24300	0
06/04/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.02600	0.02900	0
06/04/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10200	0.10700	0
06/04/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.53900	4.54200	0
06/04/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.69000	2.69400	0
06/04/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.68900	3.69200	0
06/04/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04100	0.04500	0
06/04/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.52800	0.53600	0
06/04/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.31400	1.31900	0
06/04/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.29200	2.29600	0
06/04/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.28900	3.29300	0
06/04/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04000	0.04400	0
06/04/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.18100	0.18800	0
06/04/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.50000	0.50800	0
06/04/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.17300	0.18000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.47300	0.48200	0
06/04/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.21900	1.22500	0
06/04/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.19300	2.19700	0
06/04/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.18900	3.19300	0
06/04/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.14500	0.15200	117
06/04/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.03600	0.04000	0
06/04/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.15800	0.16500	0
06/04/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.42300	0.43100	0
06/04/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.12600	1.13200	0
06/04/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.09400	2.09800	0
06/04/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.08900	3.09300	0
06/04/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.18900	0.19700	0
06/04/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01400	0.01600	0
06/04/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.05800	0.06200	0
06/04/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.29200	0.30100	0
06/04/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.83000	0.83700	0
06/04/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.74900	1.75300	0
06/04/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.74000	2.74400	0
06/04/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.73900	3.74200	0
06/04/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01300	0.01500	0
06/04/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.05500	0.06000	0
06/04/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.27800	0.28600	0
06/04/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.79200	0.79900	0
06/04/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.70000	1.70400	0
06/04/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01200	0.01200	0
06/04/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10400	0.10700	0
06/04/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.59000	0.59400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.36700	2.36800	0
06/04/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.32500	4.32300	0
06/04/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.31300	6.30900	0
06/04/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.31200	8.30800	0
06/04/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01100	0
06/04/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09200	0.09500	0
06/04/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.55400	0.55900	0
06/04/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.32000	2.32000	0
06/04/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.27600	4.27400	0
06/04/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.26300	6.25900	0
06/04/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.26200	8.25800	0
06/04/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.90100	0.90500	0
06/04/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
06/04/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03800	0.04000	0
06/04/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.33500	0.33900	0
06/04/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.07000	1.07300	0
06/04/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.94800	2.94800	0
06/04/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.91800	4.91500	0
06/04/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.91300	6.90900	0
06/04/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.91200	8.90800	0
06/04/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.15700	1.16000	0
06/04/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03100	0.03300	0
06/04/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.28500	0.29000	0
06/04/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.98500	0.98800	0
06/04/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.26200	0.26600	0
06/04/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.94300	0.94600	0
06/04/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.80200	2.80200	0
06/04/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.77000	4.76700	0
06/04/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.76300	6.75900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.76200	8.75800	0
06/04/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02600	0.02700	0
06/04/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24000	0.24400	0
06/04/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.75300	2.75300	0
06/04/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.72000	4.71700	0
06/04/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.71300	6.70900	0
06/04/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.71200	8.70800	0
06/04/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.61000	1.61200	0
06/04/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.56400	1.56500	0
06/04/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.48800	3.48700	0
06/04/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.46500	5.46100	0
06/04/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.46300	7.45900	0
06/04/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00500	0.00400	0
06/04/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.03000	0
06/04/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.51900	0.52400	0
06/04/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.03400	2.03500	0
06/04/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.70300	1.70500	0
06/04/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.98700	1.98800	0
06/04/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.85100	2.85100	0
06/04/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.81900	4.81600	0
06/04/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.81300	6.80900	0
06/04/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.81200	8.80800	0
06/04/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03500	0.03600	0
06/04/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.30900	0.31400	0
06/04/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.02700	1.03100	0
06/04/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.89900	2.89900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.86900	4.86600	0
06/04/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.86300	6.85900	0
06/04/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.86200	8.85800	0
06/04/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02400	0.02500	0
06/04/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.21900	0.22300	0
06/04/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.86000	0.86400	0
06/04/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.70500	2.70500	0
06/04/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.67100	4.66800	0
06/04/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.66300	6.65900	0
06/04/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.66200	8.65800	0
06/04/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00400	0.00300	0
06/04/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02200	0.02200	0
06/04/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.19900	0.20300	0
06/04/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.82000	0.82400	0
06/04/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.65600	2.65700	0
06/04/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.62100	4.61900	0
06/04/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.61300	6.60900	0
06/04/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.61200	8.60800	0
06/04/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02000	0.02000	0
06/04/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18000	0.18500	0
06/04/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.78000	0.78400	0
06/04/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.60800	2.60800	0
06/04/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.57200	4.56900	0
06/04/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.56300	6.55900	0
06/04/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.56200	8.55800	0
06/04/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.66400	0.66800	0
06/04/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.16300	0.16700	0
06/04/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.74100	0.74500	0
06/04/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.56000	2.56000	0
06/04/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.52200	4.52000	0
06/04/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.51300	6.50900	0
06/04/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.51200	8.50800	0
06/04/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
06/04/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
06/04/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.14600	0.15000	0
06/04/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.70200	0.70600	0
06/04/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.51200	2.51200	0
06/04/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.47300	4.47100	0
06/04/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.46300	6.45900	0
06/04/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.46200	8.45800	0
06/04/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
06/04/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
06/04/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.13100	0.13500	0
06/04/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.46300	2.46400	0
06/04/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.42400	4.42100	0
06/04/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.41300	6.40900	0
06/04/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.41200	8.40800	0
06/04/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.11400	1.11700	0
06/04/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
06/04/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01300	0.01400	0
06/04/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.11700	0.12100	0
06/04/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.62700	0.63100	0
06/04/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.41500	2.41600	0
06/04/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.37400	4.37200	0
06/04/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.36300	6.35900	0
06/04/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.36200	8.35800	0
06/04/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.70250	7.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.38000	0.38500	0
06/04/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.08800	0.09100	30,000
06/04/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.25100	0.25600	30,000
06/04/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.36100	0.36700	0
06/04/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.39900	0.40500	0
06/04/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.64700	0.64800	0
06/04/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.04900	1.04900	0
06/04/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.70900	0.71000	0
06/04/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.88600	2.88400	0
06/04/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.67800	0.67800	0
06/04/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.17390	11.23250	31,350
06/04/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00800	0.01000	0
06/04/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.02900	0.03400	0
06/04/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.63100	0.68200	0
06/04/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.57800	1.63600	0
06/04/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.03500	0.04000	8,032
06/04/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.15500	0.17500	0
06/04/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.76000	0.81200	0
06/04/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.72700	1.78500	0
06/04/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.04600	0.05300	0
06/04/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.21600	0.24300	0
06/04/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.94200	0.99700	0
06/04/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.19900	0.22400	0
06/04/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.89500	0.95000	0
06/04/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.01500	0.01800	0
06/04/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.04900	0.05600	0
06/04/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.23500	0.26800	0
06/04/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.98900	1.04500	0
06/04/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.08900	0.10100	0
06/04/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.47500	0.52200	0
06/04/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.38000	1.43800	0
06/04/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00700	0.00900	0
06/04/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.11200	0.12700	0
06/04/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.59000	0.64000	0
06/04/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00800	0.01000	0
06/04/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.03100	0.03600	0
06/04/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.13200	0.14900	0
06/04/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.67300	0.72500	0
06/04/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.62700	1.68600	0
06/04/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.05700	0.06500	0
06/04/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.28200	0.32200	0
06/04/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.01900	0.02200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.06500	0.07500	0
06/04/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.34000	0.38300	0
06/04/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.18300	1.24100	0
06/04/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00600	0.00800	0
06/04/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.02600	0.03000	0
06/04/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.10400	0.11800	0
06/04/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.55100	0.60000	0
06/04/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.47900	1.53700	0
06/04/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.08200	0.09300	0
06/04/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.43900	0.48500	0
06/04/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.33000	1.38900	0
06/04/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.01600	0.01900	0
06/04/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.05300	0.06000	0
06/04/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.03600	1.09400	0
06/04/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.01800	0.02100	0
06/04/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.06100	0.06900	28
06/04/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.31000	0.35200	0
06/04/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.13400	1.19200	0
06/04/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.02000	0.02300	0
06/04/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.07100	0.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.37200	0.41600	0
06/04/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.23200	1.29000	0
06/04/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.02100	0.02400	0
06/04/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.07600	0.08700	0
06/04/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.28100	1.33900	0
06/04/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.02500	0.02800	0
06/04/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09600	0.10900	0
06/04/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.51200	0.56000	0
06/04/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.42900	1.48800	0
06/04/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01000	0.01200	0
06/04/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.27500	2.33300	0
06/04/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.22500	2.28400	0
06/04/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.01400	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.18300	0.20600	0
06/04/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.84900	0.90300	0
06/04/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.82600	1.88500	0
06/04/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00200	0.00300	8,032
06/04/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.16900	0.19000	0
06/04/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.80400	0.85800	0
06/04/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00900	0.01100	0
06/04/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.03300	0.03800	0
06/04/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.14300	0.16200	0
06/04/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.71600	0.76800	0
06/04/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.67700	1.73600	0
06/04/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.03800	0.04300	0
06/04/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.40500	0.45000	0
06/04/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.77700	1.83500	0
06/04/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.27400	3.33300	0
06/04/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.02800	0.03200	0
06/04/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.25500	0.29400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.52800	1.58700	0
06/04/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.02400	3.08300	0
06/04/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.01700	0.02000	0
06/04/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.12200	0.13800	0
06/04/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.08500	1.14300	0
06/04/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.57400	2.63300	0
06/04/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00500	0.00700	0
06/04/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01300	0.01600	0
06/04/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.02300	0.02700	0
06/04/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.04300	0.04900	0
06/04/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.02200	0.02500	0
06/04/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.04000	0.04600	0
06/04/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
06/04/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01100	0.01300	11,194
06/04/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.37500	2.43300	0
06/04/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.47400	2.53300	0
06/04/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.42400	2.48300	0
06/04/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.17500	2.23400	0
06/04/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.07500	2.13400	0
06/04/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.12500	2.18400	0
06/04/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.02600	2.08400	0
06/04/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.87600	1.93500	0
06/04/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	1.92600	1.98500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.62400	2.68300	0
06/04/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	1.97600	2.03400	0
06/04/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	2.97400	3.03300	0
06/04/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.12400	3.18300	0
06/04/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	2.92400	2.98300	0
06/04/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.32500	2.38300	0
06/04/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.52400	2.58300	0
06/04/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.82400	2.88300	0
06/04/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.77400	2.83300	0
06/04/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.72700	3.66900	0
06/04/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.72600	7.66800	0
06/04/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.72600	9.66800	0
06/04/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	9.22600	9.16800	0
06/04/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.47700	3.42000	0
06/04/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.47600	9.41800	0
06/04/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.67700	3.61900	0
06/04/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.67600	5.61800	0
06/04/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.67600	7.61800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.67600	9.61800	0
06/04/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.37800	3.32000	0
06/04/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.37600	9.31800	0
06/04/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	8.07600	8.01800	0
06/04/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	10.07600	10.01800	0
06/04/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.17600	8.11800	0
06/04/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	10.17600	10.11800	0
06/04/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.12600	8.06800	0
06/04/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	10.12600	10.06800	0
06/04/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.97700	3.91900	0
06/04/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.97600	7.91800	0
06/04/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.97600	9.91800	0
06/04/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.87600	7.81800	0
06/04/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.87600	9.81800	0
06/04/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.92700	3.86900	0
06/04/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.92600	5.86800	0
06/04/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.92600	9.86800	0
06/04/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.82600	7.76800	0
06/04/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.82600	9.76800	0
06/04/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.57600	7.51800	0
06/04/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.57600	9.51800	0
06/04/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.52700	3.47000	0
06/04/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.52600	5.46800	0
06/04/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.52600	7.46800	0
06/04/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.52600	9.46800	0
06/04/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.62700	3.56900	0
06/04/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.62600	5.56800	0
06/04/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.62600	7.56800	0
06/04/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.62600	9.56800	0
06/04/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	3.17800	3.12100	0
06/04/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.23700	2.18100	0
06/04/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.32600	6.26800	0
06/04/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.78000	2.72300	0
06/04/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	1.21600	1.16400	0
06/04/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.69800	1.64300	0
06/04/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.18800	2.13200	0
06/04/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.68100	2.62400	0
06/04/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.17700	4.11900	0
06/04/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	5.17600	5.11800	0
06/04/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.17600	6.11800	0
06/04/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	7.17600	7.11800	0
06/04/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.92900	2.87200	0
06/04/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	1.16900	1.11700	0
06/04/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.64900	1.59500	0
06/04/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.13900	2.08400	0
06/04/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.63100	2.57500	0
06/04/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	3.12800	3.07100	0
06/04/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.12700	4.06900	0
06/04/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	5.12600	5.06800	0
06/04/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.12600	6.06800	0
06/04/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	7.12600	7.06800	0
06/04/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01100	0
06/04/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.54800	0.50600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.94300	1.88800	0
06/04/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.42800	3.37000	0
06/04/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.92600	4.86800	0
06/04/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.42600	6.36800	0
06/04/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.92600	7.86800	0
06/04/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.42600	9.36800	0
06/04/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.23100	0.21200	0
06/04/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.50400	1.45000	0
06/04/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.97900	2.92200	0
06/04/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.47600	4.41900	0
06/04/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.97600	5.91800	0
06/04/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.47600	7.41800	0
06/04/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.97600	8.91800	0
06/04/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.83000	2.77300	0
06/04/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.13100	0.11800	0
06/04/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.26400	1.21100	0
06/04/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.73100	2.67400	0
06/04/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.22700	4.16900	0
06/04/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.72600	5.66800	0
06/04/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	7.22600	7.16800	0
06/04/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.72600	8.66800	0
06/04/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.04200	0.03600	0
06/04/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.46900	0.43000	0
06/04/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.35900	1.30600	0
06/04/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.33500	2.27900	0
06/04/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.32800	3.27000	0
06/04/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.32600	4.26900	0
06/04/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.32600	5.26800	0
06/04/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.03000	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.39500	0.35800	0
06/04/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	3.22800	3.17100	0
06/04/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	5.22600	5.16800	0
06/04/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.22600	6.16800	0
06/04/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02500	0.02100	0
06/04/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.35900	0.32400	0
06/04/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.37600	6.31800	0
06/04/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	2.09000	2.03500	0
06/04/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.57700	3.52000	0
06/04/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.57600	4.51800	0
06/04/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.57600	5.51800	0
06/04/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.57600	6.51800	0
06/04/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.77700	3.71900	0
06/04/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.77600	5.71800	0
06/04/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.77600	7.71800	0
06/04/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.77600	9.71800	0
06/04/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.32600	8.26800	0
06/04/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.32600	10.26800	0
06/04/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	8.02600	7.96800	0
06/04/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	10.02600	9.96800	0
06/04/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.28600	2.23000	0
06/04/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.82700	3.76900	0
06/04/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.82600	4.76800	0
06/04/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.82600	5.76800	0
06/04/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.82600	6.76800	0
06/04/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.58200	2.52500	0
06/04/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.08800	0.07800	0
06/04/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.67200	0.62700	0
06/04/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.60100	1.54600	0
06/04/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	4.07700	4.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	5.07600	5.01800	0
06/04/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	6.07600	6.01800	0
06/04/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	7.07600	7.01800	0
06/04/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.00700	0
06/04/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.80200	0.75500	0
06/04/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.74700	1.69200	0
06/04/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00800	0
06/04/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.14800	0.13400	0
06/04/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.84700	0.79800	0
06/04/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.79600	1.74100	0
06/04/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.27700	4.21900	0
06/04/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.27600	5.21800	0
06/04/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.27600	6.21800	0
06/04/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.27600	7.21800	0
06/04/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.01000	0
06/04/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.18600	0.17000	0
06/04/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.93700	0.88700	0
06/04/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.89400	1.83900	0
06/04/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.88000	2.82300	0
06/04/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.37600	4.31900	0
06/04/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.37600	5.31800	0
06/04/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.37600	7.31800	0
06/04/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01200	0
06/04/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.02900	0.97800	0
06/04/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.99200	1.93700	0
06/04/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.47600	5.41800	0
06/04/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.47600	6.41800	0
06/04/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.11500	0.10300	0
06/04/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.75800	0.71100	0
06/04/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.07700	0.06800	0
06/04/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.63000	0.58600	0
06/04/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.55200	1.49800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.53200	2.47600	0
06/04/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	4.02700	3.96900	0
06/04/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	5.02600	4.96800	0
06/04/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	6.02600	5.96800	0
06/04/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	7.02600	6.96800	0
06/04/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.00900	0
06/04/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.16600	0.15100	0
06/04/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.89100	0.84300	0
06/04/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.84500	1.79000	0
06/04/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.32600	7.26800	0
06/04/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.20800	0.19000	0
06/04/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.98300	0.93300	0
06/04/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.42600	4.36900	0
06/04/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.42600	5.36800	0
06/04/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.42600	7.36800	0
06/04/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	3.07900	3.02100	0
06/04/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.04900	0.04300	0
06/04/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.50800	0.46700	0
06/04/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.40700	1.35400	0
06/04/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.38400	2.32800	0
06/04/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.87700	3.81900	0
06/04/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.87600	4.81800	0
06/04/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.87600	5.81800	0
06/04/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.87600	6.81800	0
06/04/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.37600	8.31800	0
06/04/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.37600	10.31800	0
06/04/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.06600	0.05800	0
06/04/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.58800	0.54500	0
06/04/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.48300	2.42700	0
06/04/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.47600	8.41800	0
06/04/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.47600	10.41800	0
06/04/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.57600	8.51800	0
06/04/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.57600	10.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00600	0.00600	0
06/04/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.10100	0.09000	0
06/04/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.71500	0.66900	0
06/04/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.62600	4.56800	0
06/04/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.62600	6.56800	0
06/04/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.62600	8.56800	0
06/04/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.62600	10.56800	0
06/04/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.77600	4.71800	0
06/04/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.77600	6.71800	0
06/04/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.77600	8.71800	0
06/04/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.77600	10.71800	0
06/04/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.82600	8.76800	0
06/04/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.82600	10.76800	0
06/04/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.97600	4.91800	0
06/04/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.97600	6.91800	0
06/04/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.97600	10.91800	0
06/04/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
06/04/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.26100	0.23600	0
06/04/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	1.07500	1.02400	0
06/04/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	2.04100	1.98600	0
06/04/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	3.02900	2.97200	0
06/04/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	9.02600	8.96800	0
06/04/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	11.02600	10.96800	0
06/04/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.02100	0.01800	0
06/04/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.32500	0.29200	0
06/04/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	9.12600	9.06800	0
06/04/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	11.12600	11.06800	0
06/04/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01800	0.01500	0
06/04/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.29200	0.26100	0
06/04/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	1.12200	1.07100	0
06/04/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	9.07600	9.01800	0
06/04/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	11.07600	11.01800	0
06/04/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.92600	6.86800	0
06/04/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.92600	8.86800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.92600	10.86800	0
06/04/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.72600	4.66800	0
06/04/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.72600	6.66800	0
06/04/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.72600	10.66800	0
06/04/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.03600	0.03000	0
06/04/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.43100	0.39300	0
06/04/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.31100	1.25800	0
06/04/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.27600	8.21800	0
06/04/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.27600	10.21800	0
06/04/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.22600	8.16800	0
06/04/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	10.22600	10.16800	0
06/04/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.05700	0.05000	0
06/04/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.45500	1.40200	0
06/04/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.43400	2.37800	0
06/04/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.42600	8.36800	0
06/04/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.42600	10.36800	0
06/04/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.52600	4.46900	0
06/04/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.52600	6.46800	0
06/04/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.52600	8.46800	0
06/04/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.52600	10.46800	0
06/04/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.67600	4.61800	0
06/04/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.67600	6.61800	0
06/04/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.67600	8.61800	0
06/04/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.67600	10.61800	0
06/04/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	9.17600	9.11800	0
06/04/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	11.17600	11.11800	0
06/04/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.87600	8.81800	0
06/04/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.87600	10.81800	0
06/04/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.34580	11.40490	2,795
06/04/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.11700	0.13300	0
06/04/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.13200	0.14900	0
06/04/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.12400	0.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.52800	1.48600	0
06/04/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.48600	1.44400	0
06/04/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.57100	1.52800	0
06/04/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.51690	11.57600	8
06/04/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07840	0.07840	1,364
06/04/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00202	0.00212	0
06/04/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00859	0.00862	0
06/04/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00032	0.00037	0
06/04/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01192	0.01197	0
06/04/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00019	0.00022	0
06/04/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00362	0.00372	0
06/04/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.07970	0.07970	0
06/04/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00350	0.00357	0
06/04/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00670	0.00677	0
06/04/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.84280	9.96250	27,254
06/04/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00500	0.00800	25
06/04/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.06000	0.09000	20
06/04/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.57800	0.68800	0
06/04/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.54400	1.66400	0
06/04/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.54300	2.66300	0
06/04/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.02700	0.04300	0
06/04/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.33800	0.43400	0
06/04/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.24500	1.36500	0
06/04/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.24300	2.36300	0
06/04/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00400	0
06/04/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.02100	0.03400	0
06/04/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.27100	0.35900	0
06/04/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.14600	1.26600	0
06/04/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.14300	2.26300	0
06/04/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00400	0.00700	0
06/04/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.05300	0.07900	0
06/04/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.53400	0.64300	0
06/04/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.49400	1.61400	0
06/04/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.49300	2.61300	0
06/04/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00400	0.00700	0
06/04/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.04600	0.07000	0
06/04/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.49200	0.59900	0
06/04/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.44400	1.56400	0
06/04/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.44300	2.56300	0
06/04/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00300	0.00500	0
06/04/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.03100	0.04900	0
06/04/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.37400	0.47300	0
06/04/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.29500	1.41500	0
06/04/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.29300	2.41300	0
06/04/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00600	0
06/04/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.04100	0.06200	0
06/04/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.45200	0.55600	0
06/04/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.39500	1.51400	0
06/04/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.39300	2.51300	0
06/04/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00300	0.00500	0
06/04/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.03600	0.05500	0
06/04/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.41200	0.51400	0
06/04/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.34500	1.46400	0
06/04/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.34300	2.46300	0
06/04/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.01500	0.02300	29
06/04/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.18400	0.26000	0
06/04/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.99800	1.11700	0
06/04/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	1.99300	2.11300	0
06/04/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01600	0.02600	0
06/04/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.21100	0.29100	0
06/04/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.04800	1.16700	0
06/04/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.04300	2.16300	0
06/04/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.01300	0.02100	0
06/04/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.16400	0.23000	0
06/04/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.95000	1.06800	0
06/04/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	1.94300	2.06300	0
06/04/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.01100	0.01800	0
06/04/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.14500	0.20300	0
06/04/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.90100	1.01900	0
06/04/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	1.89300	2.01300	0
06/04/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01900	0.03000	0
06/04/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.24000	0.32400	0
06/04/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.09700	1.21600	0
06/04/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.09300	2.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01000	0.01600	0
06/04/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.12800	0.18100	0
06/04/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.85300	0.97000	0
06/04/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.84300	1.96300	0
06/04/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00700	0.01200	0
06/04/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.08800	0.12800	0
06/04/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.71200	0.82700	0
06/04/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.69400	1.81300	0
06/04/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.30800	2.19000	0
06/04/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.30700	4.18800	0
06/04/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.30700	6.18800	0
06/04/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.30700	8.18800	0
06/04/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.30700	10.18800	0
06/04/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01000	0.00800	0
06/04/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.28500	0.21900	0
06/04/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.16700	1.05400	0
06/04/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.15700	4.03800	0
06/04/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.15700	6.03800	0
06/04/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.15700	8.03800	0
06/04/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.15700	10.03800	0
06/04/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.14700	0.11200	0
06/04/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.92600	0.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.90900	1.79100	0
06/04/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.90700	3.78800	0
06/04/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.90700	5.78800	0
06/04/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.90700	7.78800	0
06/04/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.90700	9.78800	0
06/04/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00800	0.00700	0
06/04/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.25200	0.19100	0
06/04/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.11800	1.00600	0
06/04/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	2.10800	1.99000	0
06/04/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	4.10700	3.98800	0
06/04/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	6.10700	5.98800	0
06/04/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	8.10700	7.98800	0
06/04/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	10.10700	9.98800	0
06/04/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00700	0.00600	0
06/04/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.22100	0.16800	0
06/04/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	1.07000	0.95900	0
06/04/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	4.05700	3.93800	0
06/04/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	6.05700	5.93800	0
06/04/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	8.05700	7.93800	0
06/04/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	10.05700	9.93800	0
06/04/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.16800	0.12900	0
06/04/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.97300	0.86400	0
06/04/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.95900	1.84100	0
06/04/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.95700	3.83800	0
06/04/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.95700	5.83800	0
06/04/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.95700	7.83800	0
06/04/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.95700	9.83800	0
06/04/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.19100	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	1.02200	0.91100	0
06/04/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	2.00900	1.89100	0
06/04/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	4.00700	3.88800	0
06/04/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	6.00700	5.88800	0
06/04/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	8.00700	7.88800	0
06/04/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	10.00700	9.88800	0
06/04/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.06900	0.05200	0
06/04/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.69300	0.59300	0
06/04/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.66000	1.54300	0
06/04/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.65700	3.53800	0
06/04/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.65700	5.53800	0
06/04/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.65700	7.53800	0
06/04/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.65700	9.53800	0
06/04/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.05900	0.04400	0
06/04/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.64800	0.55000	0
06/04/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.61000	1.49400	0
06/04/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.60700	3.48800	0
06/04/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.60700	5.48800	0
06/04/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.60700	7.48800	0
06/04/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.60700	9.48800	0
06/04/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.08100	0.06100	0
06/04/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.73800	0.63700	0
06/04/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.71000	1.59300	0
06/04/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.70700	3.58800	0
06/04/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.70700	5.58800	0
06/04/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.70700	7.58800	0
06/04/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.70700	9.58800	0
06/04/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.04900	0.03700	0
06/04/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.60300	0.50800	0
06/04/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.56100	1.44500	0
06/04/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.55700	3.43800	0
06/04/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.55700	5.43800	0
06/04/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.55700	7.43800	0
06/04/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.55700	9.43800	0
06/04/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.04100	0.03100	0
06/04/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.56000	0.46700	0
06/04/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.51100	1.39500	0
06/04/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.50700	3.38800	0
06/04/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.50700	5.38800	0
06/04/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.50700	7.38800	0
06/04/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.50700	9.38800	0
06/04/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.12800	0.09700	0
06/04/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.87800	0.77200	0
06/04/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.85900	1.74200	0
06/04/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.85700	3.73800	0
06/04/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.85700	5.73800	0
06/04/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.85700	7.73800	0
06/04/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.85700	9.73800	0
06/04/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.09500	0.07200	0
06/04/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.78400	0.68100	0
06/04/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.76000	1.64200	0
06/04/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.75700	3.63800	0
06/04/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.75700	5.63800	0
06/04/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.75700	7.63800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.75700	9.63800	0
06/04/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.03500	0.02600	0
06/04/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.51700	0.42800	271
06/04/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.46200	1.34600	0
06/04/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.45700	3.33800	0
06/04/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.45700	5.33800	0
06/04/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.45700	7.33800	0
06/04/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.45700	9.33800	0
06/04/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.15800	2.04000	0
06/04/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	2.05800	1.94000	0
06/04/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.25800	2.14000	0
06/04/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01900	0.01500	0
06/04/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.39500	0.31600	0
06/04/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.31400	1.20000	0
06/04/2010	€ / R On 13 September 2010			Foreign Exchange Future	9.99780	10.11940	4,740
06/04/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.05100	0.06700	0
06/04/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.71800	1.61300	0
06/04/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.15030	10.27430	1,971
06/04/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02400	0.03900	0
06/04/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.09100	0.11600	0
06/04/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.17900	0.21700	0
06/04/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.41400	0.48500	0
06/04/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.02400	1.14600	0
06/04/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.96400	2.08800	0
06/04/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.10000	0.12600	0
06/04/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02300	0.03800	0
06/04/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.08800	0.11300	0
06/04/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.17200	0.20900	0
06/04/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.39600	0.46100	0
06/04/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.98400	1.10200	0
06/04/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.91500	2.03900	0
06/04/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01100	0.01800	0
06/04/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.05300	0.07300	0
06/04/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.10700	0.13300	0
06/04/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.21800	0.26100	0
06/04/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.52700	0.61400	0
06/04/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.24700	1.37300	0
06/04/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.01200	0.02000	0
06/04/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.05700	0.07700	0
06/04/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.11300	0.14100	0
06/04/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.23600	0.28200	0
06/04/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.58000	0.67300	0
06/04/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.34000	1.46500	0
06/04/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00300	0.00500	0
06/04/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.02800	0.04300	0
06/04/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.10300	0.12900	0
06/04/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.20900	0.25100	0
06/04/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.50200	0.58700	0
06/04/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.20100	1.32700	0
06/04/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.16000	2.28500	0
06/04/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.21000	2.33500	0
06/04/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.02900	0.04400	0
06/04/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00400	0.00600	0
06/04/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.02900	0.04500	0
06/04/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.11000	0.13700	0
06/04/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.22700	0.27100	0
06/04/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.55300	0.64300	0
06/04/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.29300	1.41900	0
06/04/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.25900	2.38400	0
06/04/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02600	0.04100	0
06/04/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.09700	0.12200	0
06/04/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.19300	0.23300	0
06/04/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.45500	0.53400	0
06/04/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.11000	1.23600	0
06/04/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.06200	2.18700	0
06/04/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02000	0.03300	0
06/04/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.07800	0.10200	0
06/04/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.15400	0.18800	0
06/04/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.34700	0.40600	0
06/04/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.87000	0.98300	0
06/04/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.76900	1.89400	0
06/04/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.01700	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.07000	0.09300	0
06/04/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.13900	0.17000	0
06/04/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.30400	0.35900	0
06/04/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.76400	0.87100	0
06/04/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.62500	1.74900	0
06/04/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00400	0.00600	0
06/04/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03000	0.04600	0
06/04/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.30900	2.43400	0
06/04/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.75000	9.62600	0
06/04/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.73000	3.62200	0
06/04/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.70400	5.58200	0
06/04/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.70100	7.57800	0
06/04/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.70000	9.57600	0
06/04/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02500	0.02500	0
06/04/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.16400	0.14700	0
06/04/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.70400	0.63500	0
06/04/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.53900	1.44600	0
06/04/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.47000	2.36900	0
06/04/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.41700	4.30400	0
06/04/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.40200	6.27900	0
06/04/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.40100	8.27700	0
06/04/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.40000	10.27600	0
06/04/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
06/04/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.12000	0.10900	0
06/04/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.59700	0.53200	0
06/04/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.40400	1.31400	0
06/04/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.32800	2.22800	0
06/04/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.27000	4.15900	0
06/04/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.25200	6.12900	0
06/04/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.25100	8.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.25000	10.12600	0
06/04/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01200	0.01300	0
06/04/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06000	0.06200	0
06/04/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.40500	0.36000	0
06/04/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.14300	1.05900	0
06/04/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.04700	1.94800	0
06/04/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.97600	3.86700	0
06/04/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.95300	5.83000	0
06/04/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.95100	7.82800	0
06/04/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04300	0.04500	0
06/04/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.30300	0.26900	0
06/04/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.97700	0.89700	0
06/04/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.86000	1.76300	0
06/04/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.77900	3.67100	0
06/04/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.75400	5.63200	0
06/04/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.75100	7.62800	0
06/04/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.82900	3.72000	0
06/04/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.80400	5.68100	0
06/04/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.80100	7.67800	0
06/04/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.80000	9.67600	0
06/04/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.95000	9.82600	0
06/04/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05100	0.05300	0
06/04/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.35200	0.31300	0
06/04/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.05900	0.97700	0
06/04/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.95300	1.85500	0
06/04/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.87800	3.76900	0
06/04/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.85300	5.73100	0
06/04/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.85100	7.72800	0
06/04/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.85000	9.72600	0
06/04/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04000	0.04100	0
06/04/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.28000	0.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.93600	0.85800	0
06/04/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.81300	1.71700	0
06/04/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.75700	2.65300	0
06/04/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.71200	4.59600	0
06/04/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.70200	6.57900	0
06/04/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.70100	8.57700	0
06/04/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.70000	10.57600	0
06/04/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04700	0.04900	0
06/04/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.32700	0.29000	0
06/04/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.01800	0.93700	0
06/04/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.90700	1.80900	0
06/04/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.85300	2.74900	0
06/04/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.81100	4.69400	0
06/04/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.80200	6.67900	0
06/04/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.80000	8.67700	0
06/04/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.80000	10.67600	0
06/04/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01500	0.01500	0
06/04/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.08400	0.07800	0
06/04/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.49600	0.43700	0
06/04/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.27200	1.18500	0
06/04/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.18800	2.08900	0
06/04/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.12300	4.01400	0
06/04/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.10300	5.98000	0
06/04/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.10100	7.97800	0
06/04/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.10000	9.97600	0
06/04/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.00000	1.90200	0
06/04/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01400	0
06/04/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07400	0.07200	0
06/04/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.46400	0.41100	0
06/04/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.22900	1.14300	0
06/04/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.14100	2.04200	0
06/04/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.07400	3.96500	0
06/04/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.05300	5.93000	0
06/04/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.05100	7.92800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.05000	9.92600	0
06/04/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.74770	6.72280	9,652
06/04/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.22500	0.21000	0
06/04/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.14800	1.12400	0
06/04/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.14800	2.12300	0
06/04/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.14800	3.12300	0
06/04/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.14800	4.12300	0
06/04/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.26200	0.24500	0
06/04/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.19800	1.17300	0
06/04/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.19800	2.17300	0
06/04/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.19800	3.17300	0
06/04/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.19800	4.17300	0
06/04/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.30000	0.28200	0
06/04/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.24800	1.22300	0
06/04/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.24800	2.22300	0
06/04/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.24800	3.22300	0
06/04/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.24800	4.22300	0
06/04/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.16000	0.14700	0
06/04/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.09500	0.09100	0
06/04/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.90000	0.87600	0
06/04/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.89800	1.87300	0
06/04/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.89800	2.87300	0
06/04/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.89800	3.87300	0
06/04/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.13200	0.12600	0
06/04/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	0.99900	0.97500	0
06/04/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	1.99800	1.97300	0
06/04/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	2.99800	2.97300	0
06/04/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	3.99800	3.97300	0
06/04/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.08000	0.07700	0
06/04/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.85100	0.82700	0
06/04/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.84800	1.82300	0
06/04/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.84800	2.82300	0
06/04/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.84800	3.82300	0
06/04/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.11200	0.10700	0
06/04/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.95000	0.92500	0
06/04/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.94800	1.92300	0
06/04/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.94800	2.92300	0
06/04/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.94800	3.92300	0
06/04/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.19200	0.17700	0
06/04/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.09900	1.07400	0
06/04/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.09800	2.07300	0
06/04/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.09800	3.07300	0
06/04/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.09800	4.07300	0
06/04/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.03400	0.03400	0
06/04/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.60900	0.58600	0
06/04/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.59800	1.57300	0
06/04/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.59800	2.57300	0
06/04/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.59800	3.57300	0
06/04/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.04000	0.04000	0
06/04/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.65600	0.63300	0
06/04/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.64800	1.62300	0
06/04/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.64800	2.62300	0
06/04/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.64800	3.62300	0
06/04/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.05700	0.05500	0
06/04/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.75300	0.72900	0
06/04/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.74800	1.72300	0
06/04/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.74800	2.72300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.74800	3.72300	0
06/04/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.06700	0.06500	0
06/04/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.80200	0.77800	0
06/04/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.79800	1.77300	0
06/04/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.79800	2.77300	0
06/04/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.79800	3.77300	0
06/04/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.02800	0.02800	0
06/04/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.56200	0.53900	0
06/04/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.54800	1.52300	0
06/04/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.54800	2.52300	0
06/04/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.54800	3.52300	0
06/04/2010	AU\$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.04800	0.04700	0
06/04/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.70400	0.68100	0
06/04/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.51500	0.49400	0
06/04/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.49800	1.47300	0
06/04/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.49800	2.47300	0
06/04/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.49800	3.47300	0
06/04/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.69800	1.67300	0
06/04/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.69800	2.67300	0
06/04/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.69800	3.67300	0
06/04/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.02400	0.02400	0
06/04/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.52600	0.55100	0
06/04/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.50200	2.52700	0
06/04/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.50200	4.52700	0
06/04/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.50200	6.52700	0
06/04/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.50200	8.52700	0
06/04/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01700	0.02100	0
06/04/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00600	0.00800	0
06/04/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.35000	0.37400	0
06/04/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.30200	2.32700	0
06/04/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.30200	4.32700	0
06/04/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.30200	6.32700	0
06/04/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.30200	8.32700	0
06/04/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01400	0.01600	0
06/04/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.48000	0.50500	0
06/04/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.45200	2.47700	0
06/04/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.45200	4.47700	0
06/04/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.45200	6.47700	0
06/04/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.45200	8.47700	0
06/04/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00400	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.26900	0.29200	0
06/04/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.20200	2.22700	0
06/04/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.20200	4.22700	0
06/04/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.20200	6.22700	0
06/04/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.20200	8.22700	0
06/04/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.30900	0.33200	0
06/04/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.25200	2.27700	0
06/04/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.25200	4.27700	0
06/04/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.25200	6.27700	0
06/04/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.25200	8.27700	0
06/04/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00800	0.01000	0
06/04/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.39200	0.41700	0
06/04/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.35200	2.37700	0
06/04/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.35200	4.37700	0
06/04/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.35200	6.37700	0
06/04/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.35200	8.37700	0
06/04/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01100	0.01300	0
06/04/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.43600	0.46100	0
06/04/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.40200	2.42700	0
06/04/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.40200	4.42700	0
06/04/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.40200	6.42700	0
06/04/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.40200	8.42700	0
06/04/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.09400	0.10400	0
06/04/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.90300	1.92800	0
06/04/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.90200	3.92700	0
06/04/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.90200	5.92700	0
06/04/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.90200	7.92700	0
06/04/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.16400	0.18400	0
06/04/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.05200	2.07800	0
06/04/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.05200	4.07700	0
06/04/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.05200	6.07700	0
06/04/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.05200	8.07700	0
06/04/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.23200	0.25400	0
06/04/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.15200	2.17700	0
06/04/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.15200	4.17700	0
06/04/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.15200	6.17700	0
06/04/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.15200	8.17700	0
06/04/2010	AU\$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.13400	0.15300	0
06/04/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.00300	2.02800	0
06/04/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	4.00200	4.02700	0
06/04/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	6.00200	6.02700	0
06/04/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	8.00200	8.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.19700	0.21800	0
06/04/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.10200	2.12800	0
06/04/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.10200	4.12700	0
06/04/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.10200	6.12700	0
06/04/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.10200	8.12700	0
06/04/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.11200	0.12400	0
06/04/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.05200	0.05900	0
06/04/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.75300	1.77800	0
06/04/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.75200	3.77700	0
06/04/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.75200	5.77700	0
06/04/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.75200	7.77700	0
06/04/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.06400	0.07200	0
06/04/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.80300	1.82800	0
06/04/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.80200	3.82700	0
06/04/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.80200	5.82700	0
06/04/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.80200	7.82700	0
06/04/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.07700	0.08700	0
06/04/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.85300	1.87800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.85200	3.87700	0
06/04/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.85200	5.87700	0
06/04/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.85200	7.87700	0
06/04/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.78100	6.75480	4,490
06/04/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.80770	6.78310	300
06/04/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.39610	7.24230	95
06/04/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.18700	0.10400	0
06/04/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.15500	0.08700	0
06/04/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.22100	0.12400	0
06/04/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.07500	0.13200	0
06/04/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.10900	0.19500	0
06/04/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.09100	0.16200	0
06/04/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	8.13260	6.86180	0
07/04/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.34600	7.35640	259,982
07/04/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.00700	0.00800	0
07/04/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.19600	3.20600	0
07/04/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.14600	3.15600	0
07/04/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.59600	1.60700	0
07/04/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.59600	2.60600	0
07/04/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.12300	0.12800	0
07/04/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	0.90000	0.91100	0
07/04/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	1.89600	1.90600	0
07/04/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	2.89600	2.90600	0
07/04/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	0.99900	1.00900	0
07/04/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	1.99600	2.00600	0
07/04/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	2.99600	3.00600	0
07/04/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.21900	0.22600	0
07/04/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.09800	1.10800	0
07/04/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.09600	3.10600	0
07/04/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.01000	0.01000	140
07/04/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.18900	0.19600	0
07/04/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.04800	1.05900	0
07/04/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.04600	2.05600	0
07/04/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.04600	3.05600	0
07/04/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00600	0.00700	0
07/04/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.66100	0.67100	0
07/04/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.64600	1.65700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.64600	2.65600	0
07/04/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00500	0.00600	0
07/04/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.10600	0.11200	7,500
07/04/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.84600	1.85600	0
07/04/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.84600	2.85600	0
07/04/2010	\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.09200	0.09700	1,430
07/04/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.80300	0.81400	0
07/04/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.79600	1.80600	0
07/04/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.79600	2.80600	0
07/04/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.14100	0.14700	0
07/04/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.69600	3.70600	0
07/04/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.24600	3.25600	0
07/04/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.35800	0.36700	0
07/04/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.29700	1.30700	0
07/04/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.29600	2.30600	0
07/04/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.29600	3.30600	0
07/04/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.74600	3.75600	0
07/04/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
07/04/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.02400	0.02500	0
07/04/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.64600	3.65600	0
07/04/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.54600	3.55600	0
07/04/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.39600	3.40600	0
07/04/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.49600	3.50600	0
07/04/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.44600	3.45600	0
07/04/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.34600	3.35600	0
07/04/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.75500	0.76600	0
07/04/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.74600	1.75700	0
07/04/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.74600	2.75600	0
07/04/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00400	0.00400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.70800	0.71800	0
07/04/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.69600	1.70700	0
07/04/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.69600	2.70600	0
07/04/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.04300	0.04600	21,795
07/04/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.56900	0.57900	0
07/04/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.54600	1.55700	0
07/04/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.54600	2.55600	0
07/04/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.03700	0.04000	450
07/04/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.52400	0.53400	0
07/04/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.49600	1.50700	0
07/04/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.49600	2.50600	0
07/04/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.03200	0.03400	55
07/04/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.48100	0.49100	0
07/04/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.44600	1.45700	0
07/04/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.44600	2.45600	0
07/04/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.28400	0.29300	0
07/04/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.19700	1.20800	0
07/04/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.19600	2.20600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.01700	0.01900	0
07/04/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.32000	0.32900	0
07/04/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.24700	1.25700	0
07/04/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.24600	2.25600	0
07/04/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.02700	0.02900	0
07/04/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.43800	0.44800	0
07/04/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.39600	1.40700	0
07/04/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.39600	2.40600	0
07/04/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.39700	0.40700	0
07/04/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.34700	1.35700	0
07/04/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	21,795
07/04/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.25000	0.25900	0
07/04/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.14700	1.15800	0
07/04/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.14600	2.15600	0
07/04/2010	\$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.16200	0.16900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.85200	0.86200	0
07/04/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.34600	2.35600	0
07/04/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.84600	3.85600	0
07/04/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01100	0.01200	0
07/04/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.61400	0.62500	0
07/04/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.09600	2.10600	0
07/04/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.59600	3.60600	0
07/04/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.07900	0.08400	6,350
07/04/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
07/04/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	21,978
07/04/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.06800	0.07200	100
07/04/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.05900	0.06200	17,000
07/04/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.05100	0.05400	33
07/04/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01500	0.01600	0
07/04/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.00800	0.00900	1,900
07/04/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01300	0.01400	135
07/04/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02000	0.02200	0
07/04/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
07/04/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.80400	4.79400	0
07/04/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.72400	0.71600	0
07/04/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.40400	2.39400	0
07/04/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.50400	2.49400	0
07/04/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.60400	2.59400	0
07/04/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.70400	2.69400	0
07/04/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.80400	2.79400	0
07/04/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.90400	2.89400	0
07/04/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	3.00400	2.99400	0
07/04/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	5.10400	5.09400	0
07/04/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.86700	0.85800	6
07/04/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	3.05400	3.04400	0
07/04/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.15400	3.14400	0
07/04/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.25400	5.24400	0
07/04/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	1.01200	1.00300	0
07/04/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	3.10400	3.09400	0
07/04/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.20400	3.19400	0
07/04/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.30400	3.29400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.40400	5.39400	0
07/04/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.81900	0.81000	0
07/04/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.20400	5.19400	0
07/04/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.45500	0.44800	0
07/04/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	2.10500	2.09500	0
07/04/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.20400	2.19400	0
07/04/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.30400	2.29400	0
07/04/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.41300	0.40600	0
07/04/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.15400	2.14500	0
07/04/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.25400	2.24400	0
07/04/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.85400	4.84400	0
07/04/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.37200	0.36600	0
07/04/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	2.00500	1.99500	0
07/04/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.80500	1.79500	0
07/04/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.55400	4.54400	0
07/04/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.90400	4.89400	0
07/04/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.33300	0.32800	130
07/04/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.95500	1.94500	0
07/04/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01800	0.01900	0
07/04/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.91500	0.90600	0
07/04/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.90400	3.89400	0
07/04/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.90400	6.89400	0
07/04/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.40400	8.39400	0
07/04/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.65400	3.64400	0
07/04/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.15400	5.14400	0
07/04/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.65400	6.64400	0
07/04/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.15400	8.14400	0
07/04/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.16600	0.16300	0
07/04/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.70500	1.69500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.90500	1.89500	0
07/04/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.50400	4.49400	0
07/04/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.10400	0.10300	10,000
07/04/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.85500	1.84500	0
07/04/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.85400	3.84400	0
07/04/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.85400	5.84400	0
07/04/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05100	0.05100	0
07/04/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.65500	1.64600	0
07/04/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.65400	4.64400	0
07/04/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.65400	5.64400	0
07/04/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.50600	1.49600	0
07/04/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.60600	1.59600	0
07/04/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	4.00400	3.99400	0
07/04/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	5.00400	4.99400	0
07/04/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	6.00400	5.99400	0
07/04/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04200	0.04200	0
07/04/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.63100	0.62300	0
07/04/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	4.10400	4.09400	0
07/04/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	6.10400	6.09400	0
07/04/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07400	0.07300	200
07/04/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.77100	0.76300	0
07/04/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.75500	1.74500	0
07/04/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.25400	3.24400	0
07/04/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.25400	4.24400	0
07/04/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.25400	6.24400	0
07/04/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.08800	0.08700	0
07/04/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.30400	4.29400	0
07/04/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.30400	5.29400	0
07/04/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.30400	6.29400	0
07/04/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.35400	3.34400	0
07/04/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.35400	4.34400	0
07/04/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.35400	5.34400	0
07/04/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.35400	6.34400	0
07/04/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.15400	4.14400	0
07/04/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.15400	6.14400	0
07/04/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03500	0.03500	0
07/04/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.58600	0.57800	0
07/04/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.55600	1.54600	0
07/04/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	4.05400	4.04400	0
07/04/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	6.05400	6.04400	0
07/04/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02800	0.02800	0
07/04/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.54100	0.53400	430
07/04/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02300	0.02300	0
07/04/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.49700	0.49000	200
07/04/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.45600	1.44700	0
07/04/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.95400	3.94400	0
07/04/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.95400	4.94400	0
07/04/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.95400	5.94400	0
07/04/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
07/04/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.30800	1.29800	0
07/04/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.80400	3.79400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.80400	5.79400	0
07/04/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.00900	0.01000	0
07/04/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.25800	1.24800	0
07/04/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.75400	3.74400	0
07/04/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.75400	4.74400	0
07/04/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.75400	5.74400	0
07/04/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.70400	8.69400	0
07/04/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.65400	8.64400	0
07/04/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.55400	6.54400	0
07/04/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.55400	8.54400	0
07/04/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.15400	10.14400	0
07/04/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.50400	6.49400	0
07/04/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.50400	8.49400	0
07/04/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.60400	4.59400	0
07/04/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.60400	6.59400	0
07/04/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.60400	8.59400	0
07/04/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.45400	4.44400	0
07/04/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.45400	6.44400	0
07/04/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.45400	8.44400	0
07/04/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.40400	4.39400	0
07/04/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.40400	6.39400	0
07/04/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.35400	8.34400	0
07/04/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.65400	2.64400	0
07/04/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.67800	0.66900	0
07/04/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.35400	2.34400	0
07/04/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.45400	2.44400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.55400	2.54400	0
07/04/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.75400	2.74400	0
07/04/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.85400	2.84400	0
07/04/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.95400	2.94400	0
07/04/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	5.05400	5.04400	0
07/04/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	2.05500	2.04500	0
07/04/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.30400	8.29400	0
07/04/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.25400	8.24400	0
07/04/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06200	0.06100	6,000
07/04/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.70400	6.69400	0
07/04/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.75400	6.74400	0
07/04/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.75400	8.74400	0
07/04/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.19500	0.19100	100
07/04/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00700	0.00800	0
07/04/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.29600	0.29100	0
07/04/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.20900	1.19900	0
07/04/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.70400	3.69400	0
07/04/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.70400	4.69400	0
07/04/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.70400	5.69400	0
07/04/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.26000	0.25600	0
07/04/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.15900	1.15000	0
07/04/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01500	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.35700	1.34700	0
07/04/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.15400	7.14400	0
07/04/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.20400	4.19400	0
07/04/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.20400	7.19400	0
07/04/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.25400	7.24400	0
07/04/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.40700	1.39700	0
07/04/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	1.11000	1.10100	0
07/04/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.14300	0.14000	10,000
07/04/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.96400	0.95400	0
07/04/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.45400	5.44400	0
07/04/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.95400	6.94400	0
07/04/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.12300	0.12000	0
07/04/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.90400	8.89400	0
07/04/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	7.00400	6.99400	0
07/04/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	9.00400	8.99400	0
07/04/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00400	0.00500	0
07/04/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22700	0.22200	100
07/04/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	7.10400	7.09400	0
07/04/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	9.10400	9.09400	0
07/04/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.20400	9.19400	0
07/04/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.15400	9.14400	0
07/04/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.35400	7.34400	0
07/04/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.35400	9.34400	0
07/04/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.40400	3.39400	0
07/04/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.40400	7.39400	0
07/04/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.40400	9.39400	0
07/04/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.45400	3.44400	0
07/04/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.45400	7.44400	0
07/04/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.45400	9.44400	0
07/04/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.25400	9.24400	0
07/04/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.95400	8.94400	0
07/04/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.85400	6.84400	0
07/04/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.85400	8.84400	0
07/04/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.80400	6.79400	0
07/04/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.80400	8.79400	0
07/04/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	1.06100	1.05200	0
07/04/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.46310	7.47320	15,434
07/04/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01500	0.01500	0
07/04/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.67500	0.68300	0
07/04/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.61700	1.62700	0
07/04/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.61400	2.62400	0
07/04/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.61300	3.62300	0
07/04/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01600	0.01600	0
07/04/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.17600	0.17900	0
07/04/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.71600	0.72400	0
07/04/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.66700	1.67700	0
07/04/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.66400	2.67400	0
07/04/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.66300	3.67300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.16400	0.16700	509
07/04/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01400	0.01400	0
07/04/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.15300	0.15600	100
07/04/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.63600	0.64300	0
07/04/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.56700	1.57700	0
07/04/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.56400	2.57400	0
07/04/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.56300	3.57300	0
07/04/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01300	0.01300	0
07/04/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.14300	0.14500	0
07/04/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.59700	0.60400	0
07/04/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.51800	1.52800	0
07/04/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.51400	2.52400	0
07/04/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.51300	3.52300	0
07/04/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01100	0.01100	0
07/04/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.12500	0.12700	0
07/04/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.52400	0.53100	0
07/04/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.41900	1.42900	0
07/04/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.41400	2.42400	0
07/04/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.41300	3.42300	0
07/04/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01000	0.01000	0
07/04/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.11700	0.11900	0
07/04/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.49000	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.37000	1.37900	0
07/04/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.36400	2.37400	0
07/04/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.36300	3.37300	0
07/04/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.10900	0.11100	0
07/04/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.45700	0.46300	0
07/04/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.32000	1.33000	0
07/04/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.31400	2.32400	0
07/04/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.31300	3.32300	0
07/04/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.36600	0.37200	0
07/04/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.17300	1.18200	0
07/04/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.16400	2.17400	0
07/04/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.16300	3.17300	0
07/04/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.09600	0.09800	0
07/04/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.39500	0.40100	0
07/04/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.22200	1.23200	0
07/04/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.21400	2.22400	0
07/04/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.21300	3.22300	0
07/04/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08000	0.08100	585

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.31300	0.31800	0
07/04/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.07600	1.08500	0
07/04/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.06500	2.07500	0
07/04/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.06300	3.07300	0
07/04/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.09000	0.09200	0
07/04/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.01900	0.01900	0
07/04/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.20200	0.20600	0
07/04/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.80100	0.80900	0
07/04/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.76600	1.77600	0
07/04/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.76300	2.77300	0
07/04/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.76300	3.77300	0
07/04/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.01700	0.01700	0
07/04/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.18800	0.19200	0
07/04/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.75800	0.76600	0
07/04/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.71600	1.72600	0
07/04/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.71300	2.72400	0
07/04/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.71300	3.72300	0
07/04/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01200	0.01200	0
07/04/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.13400	0.13600	0
07/04/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.56000	0.56700	0
07/04/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.46800	1.47800	0
07/04/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.46400	2.47400	0
07/04/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.46300	3.47300	0
07/04/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.10300	0.10400	0
07/04/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.42500	0.43100	0
07/04/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.27100	1.28100	0
07/04/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.26400	2.27400	0
07/04/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.26300	3.27300	0
07/04/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.08500	0.08600	3,000
07/04/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.33900	0.34400	0
07/04/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.12400	1.13400	0
07/04/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.11500	2.12500	0
07/04/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.11300	3.12300	0
07/04/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03100	0.03200	0
07/04/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.03600	0.03600	0
07/04/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.06700	0.06800	500
07/04/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.05700	0.05700	3,000
07/04/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.03800	0.03800	0
07/04/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04100	0.04200	0
07/04/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.06300	0.06400	0
07/04/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.23300	0.23700	100
07/04/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01300	0.01200	0
07/04/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.25000	0.24500	0
07/04/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	1.01700	1.00800	0
07/04/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.94300	2.93300	0
07/04/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.93700	4.92700	0
07/04/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.93700	6.92700	0
07/04/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.93700	8.92700	0
07/04/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.18200	0.17800	0
07/04/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.88300	0.87500	0
07/04/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.79500	2.78500	0
07/04/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.78800	4.77800	0
07/04/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.78700	6.77700	0
07/04/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.78700	8.77700	0
07/04/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01000	0.00900	0
07/04/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.20300	0.19900	0
07/04/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.84400	2.83400	0
07/04/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.83800	4.82800	0
07/04/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.83700	6.82700	0
07/04/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.83700	8.82700	0
07/04/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.14400	0.14000	0
07/04/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.79600	0.78800	0
07/04/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.69600	2.68600	0
07/04/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.68800	4.67800	0
07/04/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.68700	6.67700	0
07/04/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.68700	8.67700	0
07/04/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00700	0.00600	0
07/04/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.12700	0.12300	0
07/04/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.75400	0.74600	0
07/04/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.64700	2.63700	0
07/04/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.63800	4.62800	0
07/04/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.63700	6.62700	0
07/04/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.63700	8.62700	0
07/04/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.11100	0.10800	0
07/04/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.71200	0.70400	0
07/04/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.59800	2.58800	0
07/04/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.58800	4.57800	0
07/04/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.58700	6.57700	0
07/04/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.58700	8.57700	0
07/04/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08400	0.08100	0
07/04/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.63000	0.62200	0
07/04/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.50000	2.49000	0
07/04/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.48800	4.47800	0
07/04/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.48700	6.47700	0
07/04/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.48700	8.47700	0
07/04/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07300	0.07000	0
07/04/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.59000	0.58300	0
07/04/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.45100	2.44100	0
07/04/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.43800	4.42800	0
07/04/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.43700	6.42700	0
07/04/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.43700	8.42700	0
07/04/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.55100	0.54400	0
07/04/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05300	0.05100	0
07/04/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.51300	0.50600	0
07/04/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.35300	2.34300	0
07/04/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.33800	4.32800	0
07/04/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.33700	6.32700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.33700	8.32700	0
07/04/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06200	0.06000	0
07/04/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.40200	2.39200	0
07/04/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.38800	4.37800	0
07/04/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.38700	6.37700	0
07/04/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.38700	8.37700	0
07/04/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.20000	1.19100	0
07/04/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.37000	0.36400	0
07/04/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.57800	1.56900	0
07/04/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.67500	1.66500	0
07/04/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.29400	1.28400	0
07/04/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.72300	1.71300	0
07/04/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.15400	1.14500	0
07/04/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.86800	1.85900	0
07/04/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01100	0.01100	0
07/04/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.22600	0.22100	0
07/04/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.97200	0.96300	0
07/04/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.89400	2.88400	0
07/04/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.88700	4.87700	0
07/04/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.88700	6.87700	0
07/04/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.88700	8.87700	0
07/04/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.16200	0.15800	0
07/04/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.84000	0.83100	0
07/04/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.74500	2.73500	0
07/04/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.73800	4.72800	0
07/04/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.73700	6.72700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.73700	8.72700	0
07/04/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.09700	0.09400	0
07/04/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.67100	0.66300	0
07/04/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.54900	2.53900	0
07/04/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.53800	4.52800	0
07/04/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.53700	6.52700	0
07/04/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.53700	8.52700	0
07/04/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04500	0.04300	0
07/04/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.47500	0.46900	0
07/04/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.30400	2.29400	0
07/04/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.28800	4.27800	0
07/04/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.28700	6.27700	0
07/04/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.28700	8.27700	0
07/04/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03800	0.03600	0
07/04/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.43900	0.43300	0
07/04/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.25600	2.24600	0
07/04/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.23800	4.22800	0
07/04/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.23700	6.22700	0
07/04/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.23700	8.22700	0
07/04/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.92700	0.91900	0
07/04/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.57860	7.58850	6,674
07/04/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01300	0.01200	0
07/04/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05400	0.05300	0
07/04/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.26100	0.26500	0
07/04/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.74800	0.75500	0
07/04/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.64200	1.65100	0
07/04/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.63100	2.64100	0
07/04/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.62900	3.63900	0
07/04/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.15000	0.15200	0
07/04/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01200	0.01200	0
07/04/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05200	0.05100	300
07/04/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.71200	0.71900	0
07/04/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.59300	1.60300	0
07/04/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.58100	2.59100	0
07/04/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.57900	3.58900	0
07/04/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01100	0.01100	0
07/04/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05000	0.05000	0
07/04/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.23600	0.24000	0
07/04/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.67700	0.68400	0
07/04/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.54500	1.55400	0
07/04/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.53100	2.54100	0
07/04/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.52900	3.53900	0
07/04/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01100	0.01000	0
07/04/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.04800	0.04800	0
07/04/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.22500	0.22900	0
07/04/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.64400	0.65100	0
07/04/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.49700	1.50600	0
07/04/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.48100	2.49100	0
07/04/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.47900	3.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.24800	0.25200	0
07/04/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01000	0.01000	0
07/04/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.04600	0.04600	0
07/04/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.21500	0.21800	4,400
07/04/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.61100	0.61800	0
07/04/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.44800	1.45800	0
07/04/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.43200	2.44100	0
07/04/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.42900	3.43900	0
07/04/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04500	0.04400	0
07/04/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.20500	0.20800	0
07/04/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.58000	0.58700	0
07/04/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.40000	1.41000	0
07/04/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.38200	2.39200	0
07/04/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.37900	3.38900	0
07/04/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04300	0.04300	0
07/04/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.19600	0.19800	0
07/04/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.55000	0.55700	0
07/04/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.35300	1.36200	0
07/04/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.33200	2.34200	0
07/04/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.32900	3.33900	0
07/04/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.03800	0.03700	0
07/04/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.16300	0.16500	0
07/04/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.44100	0.44700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.16400	1.17300	0
07/04/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.13400	2.14300	0
07/04/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.12900	3.13900	0
07/04/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.03900	0.03900	0
07/04/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.17100	0.17300	0
07/04/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.46700	0.47300	0
07/04/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.21100	1.21900	0
07/04/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.18300	2.19300	0
07/04/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.17900	3.18900	0
07/04/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.14300	0.14500	117
07/04/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.03700	0.03600	0
07/04/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.15600	0.15800	0
07/04/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.41700	0.42300	0
07/04/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.11700	1.12600	0
07/04/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.08400	2.09400	0
07/04/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.08000	3.08900	0
07/04/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.18700	0.18900	0
07/04/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01500	0.01400	0
07/04/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.05800	0.05800	0
07/04/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.28800	0.29200	0
07/04/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.82200	0.83000	0
07/04/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.74000	1.74900	0
07/04/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.73000	2.74000	0
07/04/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.72900	3.73900	0
07/04/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01400	0.01300	0
07/04/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.05600	0.05500	0
07/04/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.27400	0.27800	0
07/04/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.78400	0.79200	0
07/04/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.69100	1.70000	0
07/04/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.68100	2.69000	0
07/04/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.67900	3.68900	0
07/04/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04200	0.04100	0
07/04/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.52100	0.52800	0
07/04/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.30500	1.31400	0
07/04/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.28300	2.29200	0
07/04/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.27900	3.28900	0
07/04/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04000	0.04000	0
07/04/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.17800	0.18100	0
07/04/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.49300	0.50000	0
07/04/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.25800	1.26700	0
07/04/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.23300	2.24300	0
07/04/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.22900	3.23900	0
07/04/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.02600	0.02600	0
07/04/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10100	0.10200	0
07/04/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.52900	4.53900	0
07/04/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.09700	0.09800	330
07/04/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.07400	0.07500	0
07/04/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09100	0.09100	0
07/04/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07200	0.07200	0
07/04/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.30300	0.30700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.52400	0.51900	0
07/04/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.04300	2.03400	0
07/04/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.71200	1.70300	0
07/04/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.99500	1.98700	0
07/04/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.61800	1.61000	0
07/04/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.57200	1.56400	0
07/04/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.49700	3.48800	0
07/04/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.47400	5.46500	0
07/04/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.47200	7.46300	0
07/04/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00400	0.00500	0
07/04/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.02900	0
07/04/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.26400	0.26200	0
07/04/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.94900	0.94300	0
07/04/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.81100	2.80200	0
07/04/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.77900	4.77000	0
07/04/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.77200	6.76300	0
07/04/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.77100	8.76200	0
07/04/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02600	0.02600	0
07/04/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24200	0.24000	0
07/04/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.76300	2.75300	0
07/04/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.72900	4.72000	0
07/04/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.72200	6.71300	0
07/04/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.72100	8.71200	0
07/04/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01200	0.01200	0
07/04/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10500	0.10400	0
07/04/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.59500	0.59000	0
07/04/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.37700	2.36700	0
07/04/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.33500	4.32500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.32200	6.31300	0
07/04/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.32100	8.31200	0
07/04/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01100	0
07/04/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09300	0.09200	0
07/04/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.55900	0.55400	0
07/04/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.32900	2.32000	0
07/04/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.28600	4.27600	0
07/04/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.27200	6.26300	0
07/04/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.27100	8.26200	0
07/04/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.90800	0.90100	0
07/04/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00500	0.00600	0
07/04/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03800	0.03800	0
07/04/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.33800	0.33500	0
07/04/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.07700	1.07000	0
07/04/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.95800	2.94800	0
07/04/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.92700	4.91800	0
07/04/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.92200	6.91300	0
07/04/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.92100	8.91200	0
07/04/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.16400	1.15700	0
07/04/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00400	0.00500	0
07/04/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03200	0.03100	0
07/04/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.28800	0.28500	0
07/04/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.99200	0.98500	0
07/04/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.86000	2.85100	0
07/04/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.82800	4.81900	0
07/04/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.82200	6.81300	0
07/04/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.82100	8.81200	0
07/04/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03500	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.31200	0.30900	0
07/04/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.03400	1.02700	0
07/04/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.90900	2.89900	0
07/04/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.87800	4.86900	0
07/04/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.87200	6.86300	0
07/04/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.87100	8.86200	0
07/04/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
07/04/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02400	0.02400	0
07/04/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22100	0.21900	0
07/04/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.86700	0.86000	0
07/04/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.71400	2.70500	0
07/04/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.68000	4.67100	0
07/04/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.67200	6.66300	0
07/04/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.67100	8.66200	0
07/04/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00300	0.00400	0
07/04/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02100	0.02200	0
07/04/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.20100	0.19900	0
07/04/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.82600	0.82000	0
07/04/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.66600	2.65600	0
07/04/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.63000	4.62100	0
07/04/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.62200	6.61300	0
07/04/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.62100	8.61200	0
07/04/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01900	0.02000	0
07/04/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18200	0.18000	0
07/04/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.78600	0.78000	0
07/04/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.61700	2.60800	0
07/04/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.58100	4.57200	0
07/04/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.57200	6.56300	0
07/04/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.57100	8.56200	0
07/04/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.66900	0.66400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
07/04/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.16500	0.16300	0
07/04/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.74600	0.74100	0
07/04/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.56900	2.56000	0
07/04/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.53200	4.52200	0
07/04/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.52200	6.51300	0
07/04/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.52100	8.51200	0
07/04/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01600	0.01600	0
07/04/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.14800	0.14600	0
07/04/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.70700	0.70200	0
07/04/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.52100	2.51200	0
07/04/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.48200	4.47300	0
07/04/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.47200	6.46300	0
07/04/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.47100	8.46200	0
07/04/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01400	0.01500	0
07/04/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.13300	0.13100	0
07/04/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.47300	2.46300	0
07/04/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.43300	4.42400	0
07/04/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.42200	6.41300	0
07/04/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.42100	8.41200	0
07/04/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.12100	1.11400	0
07/04/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01300	0.01300	0
07/04/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.11900	0.11700	0
07/04/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.63200	0.62700	0
07/04/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.42500	2.41500	0
07/04/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.38400	4.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.37200	6.36300	0
07/04/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.37100	8.36200	0
07/04/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.69250	7.70250	0
07/04/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.37500	0.38000	0
07/04/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.08600	0.08800	30,000
07/04/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.24700	0.25100	30,000
07/04/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.35600	0.36100	0
07/04/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.39400	0.39900	0
07/04/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.65200	0.64700	0
07/04/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.05500	1.04900	0
07/04/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.71400	0.70900	0
07/04/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.89400	2.88600	0
07/04/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.68300	0.67800	0
07/04/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.16470	11.17390	31,362
07/04/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00700	0.00800	0
07/04/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.02800	0.02900	0
07/04/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.62300	0.63100	0
07/04/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.56900	1.57800	0
07/04/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.03400	0.03500	8,032
07/04/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.15200	0.15500	0
07/04/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.75100	0.76000	0
07/04/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.71800	1.72700	0
07/04/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.04400	0.04600	0
07/04/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.21200	0.21600	0
07/04/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.93300	0.94200	0
07/04/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.19500	0.19900	0
07/04/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.88600	0.89500	0
07/04/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.01400	0.01500	0
07/04/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.04800	0.04900	0
07/04/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.23000	0.23500	0
07/04/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.98000	0.98900	0
07/04/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.08600	0.08900	0
07/04/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.46800	0.47500	0
07/04/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.37100	1.38000	0
07/04/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.10900	0.11200	0
07/04/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.58300	0.59000	0
07/04/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.03000	0.03100	0
07/04/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.12900	0.13200	0
07/04/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.66500	0.67300	0
07/04/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.61800	1.62700	0
07/04/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.21600	2.22500	0
07/04/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
07/04/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01000	0.01100	11,194
07/04/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.36500	2.37500	0
07/04/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.46500	2.47400	0
07/04/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.41500	2.42400	0
07/04/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.16600	2.17500	0
07/04/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.06600	2.07500	0
07/04/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.11600	2.12500	0
07/04/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.01600	2.02600	0
07/04/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.86700	1.87600	0
07/04/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	1.91700	1.92600	0
07/04/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.61500	2.62400	0
07/04/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	1.96700	1.97600	0
07/04/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	2.96500	2.97400	0
07/04/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.11500	3.12400	0
07/04/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	2.91500	2.92400	0
07/04/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.31500	2.32500	0
07/04/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.51500	2.52400	0
07/04/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.81500	2.82400	0
07/04/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.76500	2.77400	0
07/04/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.26600	2.27500	0
07/04/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.05500	0.05700	0
07/04/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.27700	0.28200	0
07/04/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.01800	0.01900	0
07/04/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.06300	0.06500	0
07/04/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.33400	0.34000	0
07/04/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.17400	1.18300	0
07/04/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.02500	0.02600	0
07/04/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.10100	0.10400	0
07/04/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.54300	0.55100	0
07/04/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.46900	1.47900	0
07/04/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.08000	0.08200	0
07/04/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.43200	0.43900	0
07/04/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.32100	1.33000	0
07/04/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.01500	0.01600	0
07/04/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.05100	0.05300	0
07/04/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.02700	1.03600	0
07/04/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00300	0.00400	0
07/04/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.01700	0.01800	0
07/04/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.05900	0.06100	28
07/04/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.30500	0.31000	0
07/04/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.12400	1.13400	0
07/04/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.01900	0.02000	0
07/04/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.06800	0.07100	0
07/04/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.36600	0.37200	0
07/04/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.22300	1.23200	0
07/04/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.02000	0.02100	0
07/04/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.07400	0.07600	0
07/04/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.27200	1.28100	0
07/04/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.02400	0.02500	0
07/04/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09300	0.09600	0
07/04/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.50500	0.51200	0
07/04/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.42000	1.42900	0
07/04/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00900	0.01000	0
07/04/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.01300	0.01400	0
07/04/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.17900	0.18300	0
07/04/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.84000	0.84900	0
07/04/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.81700	1.82600	0
07/04/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00200	0.00200	8,032
07/04/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.16500	0.16900	0
07/04/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.79500	0.80400	0
07/04/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.03200	0.03300	0
07/04/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.14000	0.14300	0
07/04/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.70700	0.71600	0
07/04/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.66800	1.67700	0
07/04/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00400	0.00500	0
07/04/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.03600	0.03800	0
07/04/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.39800	0.40500	0
07/04/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.76700	1.77700	0
07/04/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.26500	3.27400	0
07/04/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.02700	0.02800	0
07/04/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.25100	0.25500	0
07/04/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.51900	1.52800	0
07/04/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.01500	3.02400	0
07/04/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.01600	0.01700	0
07/04/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.11900	0.12200	0
07/04/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.07600	1.08500	0
07/04/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.56500	2.57400	0
07/04/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01200	0.01300	0
07/04/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.02200	0.02300	0
07/04/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.04100	0.04300	0
07/04/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01100	0.01200	0
07/04/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.02100	0.02200	0
07/04/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.03900	0.04000	0
07/04/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	1.22400	1.21600	0
07/04/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.70600	1.69800	0
07/04/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.19600	2.18800	0
07/04/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.69000	2.68100	0
07/04/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.18600	4.17700	0
07/04/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	5.18500	5.17600	0
07/04/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.18500	6.17600	0
07/04/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	7.18500	7.17600	0
07/04/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.93800	2.92900	0
07/04/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	1.17600	1.16900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.65700	1.64900	0
07/04/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.14700	2.13900	0
07/04/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.64000	2.63100	0
07/04/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	3.13700	3.12800	0
07/04/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.13600	4.12700	0
07/04/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	5.13500	5.12600	0
07/04/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.13500	6.12600	0
07/04/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	7.13500	7.12600	0
07/04/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01100	0
07/04/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.55400	0.54800	0
07/04/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.95100	1.94300	0
07/04/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.43600	3.42800	0
07/04/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.93500	4.92600	0
07/04/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.43500	6.42600	0
07/04/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.93500	7.92600	0
07/04/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.43500	9.42600	0
07/04/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.23600	0.23100	0
07/04/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.51200	1.50400	0
07/04/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.98800	2.97900	0
07/04/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.48500	4.47600	0
07/04/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.98500	5.97600	0
07/04/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.48500	7.47600	0
07/04/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.98500	8.97600	0
07/04/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.83900	2.83000	0
07/04/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.13300	0.13100	0
07/04/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.27100	1.26400	0
07/04/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.73900	2.73100	0
07/04/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.23600	4.22700	0
07/04/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.73500	5.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	7.23500	7.22600	0
07/04/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.73500	8.72600	0
07/04/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.04200	0.04200	0
07/04/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.47500	0.46900	0
07/04/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.36700	1.35900	0
07/04/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.34400	2.33500	0
07/04/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.33700	3.32800	0
07/04/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.33500	4.32600	0
07/04/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.33500	5.32600	0
07/04/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.03000	0.03000	0
07/04/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.40000	0.39500	0
07/04/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	3.23700	3.22800	0
07/04/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	5.23500	5.22600	0
07/04/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.23500	6.22600	0
07/04/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02500	0.02500	0
07/04/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.36400	0.35900	0
07/04/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.38500	6.37600	0
07/04/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	2.09800	2.09000	0
07/04/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.58600	3.57700	0
07/04/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.58500	4.57600	0
07/04/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.58500	5.57600	0
07/04/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.58500	6.57600	0
07/04/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.29400	2.28600	0
07/04/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.83600	3.82700	0
07/04/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.83500	4.82600	0
07/04/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.83500	5.82600	0
07/04/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.83500	6.82600	0
07/04/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.59100	2.58200	0
07/04/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.09000	0.08800	0
07/04/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.67800	0.67200	0
07/04/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.60900	1.60100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	4.08600	4.07700	0
07/04/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	5.08500	5.07600	0
07/04/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	6.08500	6.07600	0
07/04/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	7.08500	7.07600	0
07/04/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.00700	0
07/04/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.80900	0.80200	0
07/04/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.75500	1.74700	0
07/04/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.15100	0.14800	0
07/04/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.85300	0.84700	0
07/04/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.80400	1.79600	0
07/04/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.28500	4.27700	0
07/04/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.28500	5.27600	0
07/04/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.28500	6.27600	0
07/04/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.28500	7.27600	0
07/04/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00900	0.01000	0
07/04/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.19000	0.18600	0
07/04/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.94400	0.93700	0
07/04/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.90200	1.89400	0
07/04/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.88800	2.88000	0
07/04/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.38500	4.37600	0
07/04/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.38500	5.37600	0
07/04/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.38500	7.37600	0
07/04/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01200	0
07/04/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	1.03600	1.02900	0
07/04/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	2.00000	1.99200	0
07/04/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.48500	5.47600	0
07/04/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.48500	6.47600	0
07/04/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.11700	0.11500	0
07/04/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.76500	0.75800	0
07/04/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00400	0.00500	0
07/04/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.07800	0.07700	0
07/04/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.63600	0.63000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.56000	1.55200	0
07/04/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.54100	2.53200	0
07/04/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	4.03600	4.02700	0
07/04/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	5.03500	5.02600	0
07/04/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	6.03500	6.02600	0
07/04/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	7.03500	7.02600	0
07/04/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.16900	0.16600	0
07/04/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.89800	0.89100	0
07/04/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.85300	1.84500	0
07/04/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.33500	7.32600	0
07/04/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.21200	0.20800	0
07/04/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.99000	0.98300	0
07/04/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.43500	4.42600	0
07/04/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.43500	5.42600	0
07/04/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.43500	7.42600	0
07/04/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.78500	9.77600	0
07/04/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.33500	8.32600	0
07/04/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.33500	10.32600	0
07/04/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.73600	3.72700	0
07/04/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.73500	7.72600	0
07/04/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.73500	9.72600	0
07/04/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	9.23500	9.22600	0
07/04/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.48600	3.47700	0
07/04/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.48500	9.47600	0
07/04/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.68600	3.67700	0
07/04/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.68500	5.67600	0
07/04/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.68500	7.67600	0
07/04/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.68500	9.67600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.38700	3.37800	0
07/04/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.38500	9.37600	0
07/04/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	8.08500	8.07600	0
07/04/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	10.08500	10.07600	0
07/04/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.18500	8.17600	0
07/04/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	10.18500	10.17600	0
07/04/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.13500	8.12600	0
07/04/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	10.13500	10.12600	0
07/04/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.98600	3.97700	0
07/04/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.98500	7.97600	0
07/04/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.98500	9.97600	0
07/04/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.88500	7.87600	0
07/04/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.88500	9.87600	0
07/04/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.93600	3.92700	0
07/04/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.93500	5.92600	0
07/04/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.93500	9.92600	0
07/04/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.83500	7.82600	0
07/04/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.83500	9.82600	0
07/04/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.58500	7.57600	0
07/04/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.58500	9.57600	0
07/04/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.53600	3.52700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.53500	5.52600	0
07/04/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.53500	7.52600	0
07/04/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.53500	9.52600	0
07/04/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.63600	3.62700	0
07/04/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.63500	5.62600	0
07/04/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.63500	7.62600	0
07/04/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.63500	9.62600	0
07/04/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	3.18700	3.17800	0
07/04/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.24500	2.23700	0
07/04/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.33500	6.32600	0
07/04/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.78900	2.78000	0
07/04/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.78600	3.77700	0
07/04/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.78500	5.77600	0
07/04/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.78500	7.77600	0
07/04/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	8.03500	8.02600	0
07/04/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	10.03500	10.02600	0
07/04/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	3.08700	3.07900	0
07/04/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.05000	0.04900	0
07/04/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.51400	0.50800	0
07/04/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.41500	1.40700	0
07/04/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.39300	2.38400	0
07/04/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.88600	3.87700	0
07/04/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.88500	4.87600	0
07/04/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.88500	5.87600	0
07/04/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.88500	6.87600	0
07/04/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.38500	8.37600	0
07/04/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.38500	10.37600	0
07/04/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.06800	0.06600	0
07/04/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.59400	0.58800	0
07/04/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.49200	2.48300	0
07/04/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.48500	8.47600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.48500	10.47600	0
07/04/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.58500	8.57600	0
07/04/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.58500	10.57600	0
07/04/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.10300	0.10100	0
07/04/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.72100	0.71500	0
07/04/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.63500	4.62600	0
07/04/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.63500	6.62600	0
07/04/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.63500	8.62600	0
07/04/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.63500	10.62600	0
07/04/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.78500	4.77600	0
07/04/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.78500	6.77600	0
07/04/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.78500	8.77600	0
07/04/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.78500	10.77600	0
07/04/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.83500	8.82600	0
07/04/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.83500	10.82600	0
07/04/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.98500	4.97600	0
07/04/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.98500	6.97600	0
07/04/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.98500	10.97600	0
07/04/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01500	0.01500	0
07/04/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.26500	0.26100	0
07/04/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	1.08300	1.07500	0
07/04/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	2.04900	2.04100	0
07/04/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	3.03800	3.02900	0
07/04/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	9.03500	9.02600	0
07/04/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	11.03500	11.02600	0
07/04/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.02100	0.02100	0
07/04/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.33000	0.32500	0
07/04/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	9.13500	9.12600	0
07/04/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	11.13500	11.12600	0
07/04/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01800	0.01800	0
07/04/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.29700	0.29200	0
07/04/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	1.12900	1.12200	0
07/04/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	9.08500	9.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	11.08500	11.07600	0
07/04/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.93500	6.92600	0
07/04/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.93500	8.92600	0
07/04/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.93500	10.92600	0
07/04/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.73500	4.72600	0
07/04/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.73500	6.72600	0
07/04/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.73500	10.72600	0
07/04/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.03600	0.03600	0
07/04/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.43700	0.43100	0
07/04/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.31900	1.31100	0
07/04/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.28500	8.27600	0
07/04/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.28500	10.27600	0
07/04/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.23500	8.22600	0
07/04/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	10.23500	10.22600	0
07/04/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.05800	0.05700	0
07/04/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.46300	1.45500	0
07/04/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.44200	2.43400	0
07/04/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.43500	8.42600	0
07/04/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.43500	10.42600	0
07/04/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.53500	4.52600	0
07/04/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.53500	6.52600	0
07/04/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.53500	8.52600	0
07/04/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.53500	10.52600	0
07/04/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.68500	4.67600	0
07/04/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.68500	6.67600	0
07/04/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.68500	8.67600	0
07/04/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.68500	10.67600	0
07/04/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	9.18500	9.17600	0
07/04/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	11.18500	11.17600	0
07/04/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.88500	8.87600	0
07/04/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.88500	10.87600	0
07/04/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.33720	11.34580	2,795

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.13400	0.11700	0
07/04/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.12900	0.13200	0
07/04/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.12100	0.12400	0
07/04/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.53400	1.52800	0
07/04/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.49200	1.48600	0
07/04/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.59700	1.57100	0
07/04/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.50820	11.51690	58
07/04/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07850	0.07840	1,364
07/04/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00204	0.00202	0
07/04/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00868	0.00859	0
07/04/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00032	0.00032	0
07/04/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01182	0.01192	0
07/04/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00018	0.00019	0
07/04/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00354	0.00362	0
07/04/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.07980	0.07970	0
07/04/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00353	0.00350	0
07/04/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00663	0.00670	0
07/04/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.80580	9.84280	27,217
07/04/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00400	0.00500	25
07/04/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.05400	0.06000	20
07/04/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.54500	0.57800	0
07/04/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.50700	1.54400	0
07/04/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.50600	2.54300	0
07/04/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
07/04/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.02500	0.02700	0
07/04/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.31100	0.33800	0
07/04/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.20900	1.24500	0
07/04/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.20600	2.24300	0
07/04/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01900	0.02100	0
07/04/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.24600	0.27100	0
07/04/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.11000	1.14600	0
07/04/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.10600	2.14300	0
07/04/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.04700	0.05300	0
07/04/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.50300	0.53400	0
07/04/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.45700	1.49400	0
07/04/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.45600	2.49300	0
07/04/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.04100	0.04600	0
07/04/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.46200	0.49200	0
07/04/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.40700	1.44400	0
07/04/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.40600	2.44300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.02800	0.03100	0
07/04/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.34600	0.37400	0
07/04/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.25800	1.29500	0
07/04/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.25600	2.29300	0
07/04/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.03600	0.04100	0
07/04/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.42200	0.45200	0
07/04/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00600	0.00700	0
07/04/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.07900	0.08800	0
07/04/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.67800	0.71200	0
07/04/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.65700	1.69400	0
07/04/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.35800	1.39500	0
07/04/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.35600	2.39300	0
07/04/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.03200	0.03600	0
07/04/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.38300	0.41200	0
07/04/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.30800	1.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.30600	2.34300	0
07/04/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.01300	0.01500	29
07/04/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.16800	0.18400	0
07/04/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.96200	0.99800	0
07/04/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	1.95600	1.99300	0
07/04/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01500	0.01600	0
07/04/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.18900	0.21100	0
07/04/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.01100	1.04800	0
07/04/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.00600	2.04300	0
07/04/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.01100	0.01300	0
07/04/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.14900	0.16400	0
07/04/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.91400	0.95000	0
07/04/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	1.90600	1.94300	0
07/04/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.01000	0.01100	0
07/04/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.13200	0.14500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.86600	0.90100	0
07/04/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	1.85600	1.89300	0
07/04/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01700	0.01900	0
07/04/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.21700	0.24000	0
07/04/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.06000	1.09700	0
07/04/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.05600	2.09300	0
07/04/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00900	0.01000	0
07/04/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.11600	0.12800	0
07/04/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.81800	0.85300	0
07/04/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.80600	1.84300	0
07/04/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.34400	10.30700	0
07/04/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01200	0.01000	0
07/04/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.31000	0.28500	0
07/04/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.20300	1.16700	0
07/04/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.19400	4.15700	0
07/04/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.19400	6.15700	0
07/04/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.19400	8.15700	0
07/04/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.19400	10.15700	0
07/04/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.16100	0.14700	0
07/04/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.96100	0.92600	0
07/04/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.94600	1.90900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.94400	3.90700	0
07/04/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.94400	5.90700	0
07/04/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.94400	7.90700	0
07/04/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.94400	9.90700	0
07/04/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.01000	0.00800	0
07/04/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.27600	0.25200	0
07/04/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.15400	1.11800	0
07/04/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	2.14500	2.10800	0
07/04/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	4.14400	4.10700	0
07/04/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	6.14400	6.10700	0
07/04/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	8.14400	8.10700	0
07/04/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	10.14400	10.10700	0
07/04/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00800	0.00700	0
07/04/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.24300	0.22100	0
07/04/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	1.10500	1.07000	0
07/04/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	4.09400	4.05700	0
07/04/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	6.09400	6.05700	0
07/04/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	8.09400	8.05700	0
07/04/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	10.09400	10.05700	0
07/04/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.18300	0.16800	0
07/04/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	1.00900	0.97300	0
07/04/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.99600	1.95900	0
07/04/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.99400	3.95700	0
07/04/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.99400	5.95700	0
07/04/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.99400	7.95700	0
07/04/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.99400	9.95700	0
07/04/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00600	0.00500	0
07/04/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.21200	0.19100	0
07/04/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	1.05700	1.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	2.04500	2.00900	0
07/04/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	4.04400	4.00700	0
07/04/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	6.04400	6.00700	0
07/04/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	8.04400	8.00700	0
07/04/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	10.04400	10.00700	0
07/04/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.07700	0.06900	0
07/04/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.72600	0.69300	0
07/04/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.69700	1.66000	0
07/04/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.69400	3.65700	0
07/04/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.69400	5.65700	0
07/04/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.69400	7.65700	0
07/04/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.69400	9.65700	0
07/04/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.02200	0.01900	0
07/04/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.42300	0.39500	0
07/04/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.35000	1.31400	0
07/04/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.34500	2.30800	0
07/04/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.34400	4.30700	0
07/04/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.34400	6.30700	0
07/04/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.34400	8.30700	0
07/04/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.06600	0.05900	0
07/04/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.68000	0.64800	0
07/04/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.64700	1.61000	0
07/04/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.64400	3.60700	0
07/04/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.64400	5.60700	0
07/04/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.64400	7.60700	0
07/04/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.64400	9.60700	0
07/04/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.09000	0.08100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.77200	0.73800	0
07/04/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.74700	1.71000	0
07/04/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.74400	3.70700	0
07/04/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.74400	5.70700	0
07/04/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.74400	7.70700	0
07/04/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.74400	9.70700	0
07/04/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.05600	0.04900	0
07/04/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.63500	0.60300	0
07/04/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.59800	1.56100	0
07/04/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.59400	3.55700	0
07/04/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.59400	5.55700	0
07/04/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.59400	7.55700	0
07/04/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.59400	9.55700	0
07/04/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.04700	0.04100	0
07/04/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.59100	0.56000	0
07/04/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.54800	1.51100	0
07/04/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.54400	3.50700	0
07/04/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.54400	5.50700	0
07/04/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.54400	7.50700	0
07/04/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.54400	9.50700	0
07/04/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00400	0.00300	0
07/04/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.14000	0.12800	0
07/04/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.91300	0.87800	0
07/04/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.89600	1.85900	0
07/04/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.89400	3.85700	0
07/04/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.89400	5.85700	0
07/04/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.89400	7.85700	0
07/04/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.89400	9.85700	0
07/04/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
07/04/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.10500	0.09500	0
07/04/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.81900	0.78400	0
07/04/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.79600	1.76000	0
07/04/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.79400	3.75700	0
07/04/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.79400	5.75700	0
07/04/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.79400	7.75700	0
07/04/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.79400	9.75700	0
07/04/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.03900	0.03500	0
07/04/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.54800	0.51700	271
07/04/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.49800	1.46200	0
07/04/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.49400	3.45700	0
07/04/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.49400	5.45700	0
07/04/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.49400	7.45700	0
07/04/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.49400	9.45700	0
07/04/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.19500	2.15800	0
07/04/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	2.09500	2.05800	0
07/04/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.29500	2.25800	0
07/04/2010	€ / R On 13 September 2010			Foreign Exchange Future	9.96070	9.99780	4,790
07/04/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.04800	0.05100	0
07/04/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.75200	1.71800	0
07/04/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.11310	10.15030	2,008
07/04/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02300	0.02400	0
07/04/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.08700	0.09100	0
07/04/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.17200	0.17900	0
07/04/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.39900	0.41400	0
07/04/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.99300	1.02400	0
07/04/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.92700	1.96400	0
07/04/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.09700	0.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02100	0.02300	0
07/04/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.08400	0.08800	0
07/04/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.16600	0.17200	0
07/04/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.38100	0.39600	0
07/04/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.95400	0.98400	0
07/04/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.87900	1.91500	0
07/04/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01000	0.01100	0
07/04/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.05100	0.05300	0
07/04/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.10300	0.10700	0
07/04/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.21000	0.21800	0
07/04/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.50600	0.52700	0
07/04/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.21200	1.24700	0
07/04/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.01100	0.01200	0
07/04/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.05400	0.05700	0
07/04/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.11000	0.11300	0
07/04/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.22700	0.23600	0
07/04/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.55800	0.58000	0
07/04/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.30400	1.34000	0
07/04/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.02600	0.02800	0
07/04/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.10000	0.10300	0
07/04/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.20100	0.20900	0
07/04/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.17300	2.21000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.02900	0.03000	0
07/04/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.27200	2.30900	0
07/04/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00400	0.00400	0
07/04/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.02800	0.02900	0
07/04/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.10600	0.11000	0
07/04/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.21800	0.22700	0
07/04/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.53200	0.55300	0
07/04/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.25800	1.29300	0
07/04/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.22200	2.25900	0
07/04/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00300	0.00400	0
07/04/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.02700	0.02900	0
07/04/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.48200	0.50200	0
07/04/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.16600	1.20100	0
07/04/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.12400	2.16000	0
07/04/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02500	0.02600	0
07/04/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.09400	0.09700	0
07/04/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.18600	0.19300	0
07/04/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.43700	0.45500	0
07/04/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.07500	1.11000	0
07/04/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.02500	2.06200	0
07/04/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.01800	0.02000	0
07/04/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.07500	0.07800	0
07/04/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.14900	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.33400	0.34700	0
07/04/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.84100	0.87000	0
07/04/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.73300	1.76900	0
07/04/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.01600	0.01700	0
07/04/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.06700	0.07000	0
07/04/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.13400	0.13900	0
07/04/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.29300	0.30400	0
07/04/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.73700	0.76400	0
07/04/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.58800	1.62500	0
07/04/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.73800	7.70100	0
07/04/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.73700	9.70000	0
07/04/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02500	0.02500	0
07/04/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.17400	0.16400	0
07/04/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.73000	0.70400	0
07/04/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.57100	1.53900	0
07/04/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.50400	2.47000	0
07/04/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.45300	4.41700	0
07/04/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.43900	6.40200	0
07/04/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.43800	8.40100	0
07/04/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.43700	10.40000	0
07/04/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
07/04/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.12800	0.12000	0
07/04/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.62100	0.59700	0
07/04/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.43600	1.40400	0
07/04/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.36200	2.32800	0
07/04/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.30500	4.27000	0
07/04/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.28900	6.25200	0
07/04/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.28800	8.25100	0
07/04/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.28700	10.25000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01200	0.01200	0
07/04/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06200	0.06000	0
07/04/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.42400	0.40500	0
07/04/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.17300	1.14300	0
07/04/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.08100	2.04700	0
07/04/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.01200	3.97600	0
07/04/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.99000	5.95300	0
07/04/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.98800	7.95100	0
07/04/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.98700	9.95000	0
07/04/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01100	0.01000	0
07/04/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05300	0.05100	0
07/04/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.36900	0.35200	0
07/04/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.86400	3.82900	0
07/04/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.84000	5.80400	0
07/04/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.83800	7.80100	0
07/04/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.83700	9.80000	0
07/04/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04500	0.04300	0
07/04/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.31900	0.30300	0
07/04/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.00500	0.97700	0
07/04/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.89300	1.86000	0
07/04/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.81500	3.77900	0
07/04/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.79100	5.75400	0
07/04/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.78800	7.75100	0
07/04/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.78700	9.75000	0
07/04/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
07/04/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.76600	3.73000	0
07/04/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.74100	5.70400	0
07/04/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01000	0.01000	0
07/04/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.08800	1.05900	0
07/04/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.98700	1.95300	0
07/04/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.91300	3.87800	0
07/04/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.89000	5.85300	0
07/04/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.88800	7.85100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.88700	9.85000	0
07/04/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04100	0.04000	0
07/04/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.29500	0.28000	0
07/04/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.96400	0.93600	0
07/04/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.84700	1.81300	0
07/04/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.79100	2.75700	0
07/04/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.74800	4.71200	0
07/04/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.73900	6.70200	0
07/04/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.73800	8.70100	0
07/04/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.73700	10.70000	0
07/04/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04900	0.04700	0
07/04/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.34300	0.32700	0
07/04/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.04700	1.01800	0
07/04/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.94000	1.90700	0
07/04/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.88800	2.85300	0
07/04/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.84700	4.81100	0
07/04/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.83900	6.80200	0
07/04/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.83700	8.80000	0
07/04/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.83700	10.80000	0
07/04/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01600	0.01500	0
07/04/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.09100	0.08400	0
07/04/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.51800	0.49600	0
07/04/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.30300	1.27200	0
07/04/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.22100	2.18800	0
07/04/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.15800	4.12300	0
07/04/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.14000	6.10300	0
07/04/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.13800	8.10100	0
07/04/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.13700	10.10000	0
07/04/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.03400	2.00000	0
07/04/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01400	0
07/04/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.08000	0.07400	0
07/04/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.48600	0.46400	0
07/04/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.25900	1.22900	0
07/04/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.17400	2.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.11000	4.07400	0
07/04/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.09000	6.05300	0
07/04/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.08800	8.05100	0
07/04/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.08700	10.05000	0
07/04/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.75570	6.74770	9,652
07/04/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.22900	0.22500	0
07/04/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.15600	1.14800	0
07/04/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.15600	2.14800	0
07/04/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.15600	3.14800	0
07/04/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.15600	4.14800	0
07/04/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.26600	0.26200	0
07/04/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.20600	1.19800	0
07/04/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.20600	2.19800	0
07/04/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.20600	3.19800	0
07/04/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.20600	4.19800	0
07/04/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.30500	0.30000	0
07/04/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.25600	1.24800	0
07/04/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.25600	2.24800	0
07/04/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.25600	3.24800	0
07/04/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.25600	4.24800	0
07/04/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.16300	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.09600	0.09500	0
07/04/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.90800	0.90000	0
07/04/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.90600	1.89800	0
07/04/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.90600	2.89800	0
07/04/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.90600	3.89800	0
07/04/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.13400	0.13200	0
07/04/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.00700	0.99900	0
07/04/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.00600	1.99800	0
07/04/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.00600	2.99800	0
07/04/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.00600	3.99800	0
07/04/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.08000	0.08000	0
07/04/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.85900	0.85100	0
07/04/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.85600	1.84800	0
07/04/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.85600	2.84800	0
07/04/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.85600	3.84800	0
07/04/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.04800	0.04800	0
07/04/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.71200	0.70400	0
07/04/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.70600	1.69800	0
07/04/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.70600	2.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.70600	3.69800	0
07/04/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.02400	0.02400	0
07/04/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.52200	0.51500	0
07/04/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.50600	1.49800	0
07/04/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.50600	2.49800	0
07/04/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.50600	3.49800	0
07/04/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.11300	0.11200	0
07/04/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.95700	0.95000	0
07/04/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.95600	1.94800	0
07/04/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.95600	2.94800	0
07/04/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.95600	3.94800	0
07/04/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.19400	0.19200	0
07/04/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.10600	1.09900	0
07/04/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.10600	2.09800	0
07/04/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.10600	3.09800	0
07/04/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.10600	4.09800	0
07/04/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.03400	0.03400	0
07/04/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.61600	0.60900	0
07/04/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.60600	1.59800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.60600	2.59800	0
07/04/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.60600	3.59800	0
07/04/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.04000	0.04000	0
07/04/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.66400	0.65600	0
07/04/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.65600	1.64800	0
07/04/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.65600	2.64800	0
07/04/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.65600	3.64800	0
07/04/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.05700	0.05700	0
07/04/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.76100	0.75300	0
07/04/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.75600	1.74800	0
07/04/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.75600	2.74800	0
07/04/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.75600	3.74800	0
07/04/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.06800	0.06700	0
07/04/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.80900	0.80200	0
07/04/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.80600	1.79800	0
07/04/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.80600	2.79800	0
07/04/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.80600	3.79800	0
07/04/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.02800	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.56900	0.56200	0
07/04/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.55600	1.54800	0
07/04/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.55600	2.54800	0
07/04/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.55600	3.54800	0
07/04/2010	AU\$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.29400	6.30200	0
07/04/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.29400	8.30200	0
07/04/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01300	0.01400	0
07/04/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.47200	0.48000	0
07/04/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.44400	2.45200	0
07/04/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.44400	4.45200	0
07/04/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.44400	6.45200	0
07/04/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.44400	8.45200	0
07/04/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00400	0
07/04/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.26200	0.26900	0
07/04/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.19400	2.20200	0
07/04/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.19400	4.20200	0
07/04/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.19400	6.20200	0
07/04/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.19400	8.20200	0
07/04/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00500	0.00500	0
07/04/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.30100	0.30900	0
07/04/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.24400	2.25200	0
07/04/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.24400	4.25200	0
07/04/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.24400	6.25200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.24400	8.25200	0
07/04/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00800	0.00800	0
07/04/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.38400	0.39200	0
07/04/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.34400	2.35200	0
07/04/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.34400	4.35200	0
07/04/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.34400	6.35200	0
07/04/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.34400	8.35200	0
07/04/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01000	0.01100	0
07/04/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.42800	0.43600	0
07/04/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.39400	2.40200	0
07/04/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.39400	4.40200	0
07/04/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.39400	6.40200	0
07/04/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.39400	8.40200	0
07/04/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.08800	0.09400	0
07/04/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.89500	1.90300	0
07/04/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.89400	3.90200	0
07/04/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.89400	5.90200	0
07/04/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.89400	7.90200	0
07/04/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
07/04/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.15700	0.16400	0
07/04/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.04400	2.05200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.04400	4.05200	0
07/04/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.04400	6.05200	0
07/04/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01600	0.01700	0
07/04/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.51800	0.52600	0
07/04/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.49400	2.50200	0
07/04/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.49400	4.50200	0
07/04/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.49400	6.50200	0
07/04/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.49400	8.50200	0
07/04/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00600	0.00600	0
07/04/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.34200	0.35000	0
07/04/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.29400	2.30200	0
07/04/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.29400	4.30200	0
07/04/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.04400	8.05200	0
07/04/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
07/04/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.22400	0.23200	0
07/04/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.14400	2.15200	0
07/04/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.14400	4.15200	0
07/04/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.14400	6.15200	0
07/04/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.14400	8.15200	0
07/04/2010	AU\$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/04/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.12800	0.13400	0
07/04/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.99400	2.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.99400	4.00200	0
07/04/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.99400	6.00200	0
07/04/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.99400	8.00200	0
07/04/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
07/04/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.19000	0.19700	0
07/04/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.09400	2.10200	0
07/04/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.09400	4.10200	0
07/04/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.09400	6.10200	0
07/04/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.09400	8.10200	0
07/04/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.10700	0.11200	0
07/04/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.04900	0.05200	0
07/04/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.74500	1.75300	0
07/04/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.74400	3.75200	0
07/04/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.74400	5.75200	0
07/04/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.74400	7.75200	0
07/04/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.06000	0.06400	0
07/04/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.79500	1.80300	0
07/04/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.79400	3.80200	0
07/04/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.79400	5.80200	0
07/04/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.79400	7.80200	0
07/04/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/04/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.07300	0.07700	0
07/04/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.84500	1.85300	0
07/04/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.84400	3.85200	0
07/04/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.84400	5.85200	0
07/04/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.84400	7.85200	0
07/04/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.78900	6.78100	4,490
07/04/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.81660	6.80770	300
07/04/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.32760	7.39610	85
07/04/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.13600	0.18700	0
07/04/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.11400	0.15500	0
07/04/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.16700	0.22100	0
07/04/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.08900	0.07500	0
07/04/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.13600	0.10900	0
07/04/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.10800	0.09100	0
07/04/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	7.43920	8.13260	0
08/04/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.37630	7.34600	266,943
08/04/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.00800	0.00700	0
08/04/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.22600	3.19600	0
08/04/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.17600	3.14600	0
08/04/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.62600	1.59600	0
08/04/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.62600	2.59600	0
08/04/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.13700	0.12300	0
08/04/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	0.93000	0.90000	0
08/04/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	1.92600	1.89600	0
08/04/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	2.92600	2.89600	0
08/04/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.02900	0.99900	0
08/04/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.02600	1.99600	0
08/04/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.02600	2.99600	0
08/04/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.23800	0.21900	0
08/04/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.12800	1.09800	0
08/04/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.12600	3.09600	0
08/04/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.01100	0.01000	140
08/04/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.20700	0.18900	0
08/04/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.07800	1.04800	0
08/04/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.07600	2.04600	0
08/04/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.07600	3.04600	0
08/04/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00700	0.00600	0
08/04/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.69000	0.66100	0
08/04/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.67600	1.64600	0
08/04/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.67600	2.64600	0
08/04/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00600	0.00500	0
08/04/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.11900	0.10600	7,500
08/04/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.87600	1.84600	0
08/04/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.87600	2.84600	0
08/04/2010	\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00500	0.00500	0
08/04/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.10300	0.09200	1,430
08/04/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.83300	0.80300	0
08/04/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.82600	1.79600	0
08/04/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.82600	2.79600	0
08/04/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.78500	0.75500	0
08/04/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.77600	1.74600	0
08/04/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.77600	2.74600	0
08/04/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.73700	0.70800	0
08/04/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.72600	1.69600	0
08/04/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.72600	2.69600	0
08/04/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.05000	0.04300	21,795

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.59700	0.56900	0
08/04/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.57700	1.54600	0
08/04/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.57600	2.54600	0
08/04/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.04300	0.03700	450
08/04/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.55200	0.52400	0
08/04/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.52700	1.49600	0
08/04/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.52600	2.49600	0
08/04/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.03700	0.03200	55
08/04/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.50800	0.48100	0
08/04/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.47700	1.44600	0
08/04/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.47600	2.44600	0
08/04/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.30700	0.28400	0
08/04/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.22700	1.19700	0
08/04/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.22600	2.19600	0
08/04/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.02000	0.01700	0
08/04/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.34400	0.32000	0
08/04/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.27700	1.24700	0
08/04/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.27600	2.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.03200	0.02700	0
08/04/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.46500	0.43800	0
08/04/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.42700	1.39600	0
08/04/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.42600	2.39600	0
08/04/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.27600	3.24600	0
08/04/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.15700	0.14100	0
08/04/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.47600	3.44600	0
08/04/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.37600	3.34600	0
08/04/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.38300	0.35800	0
08/04/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.32700	1.29700	0
08/04/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.32600	2.29600	0
08/04/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.32600	3.29600	0
08/04/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.77600	3.74600	0
08/04/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.72600	3.69600	0
08/04/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02300	0.02000	0
08/04/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
08/04/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
08/04/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.02700	0.02400	0
08/04/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.67600	3.64600	0
08/04/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.57600	3.54600	0
08/04/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.42600	3.39600	0
08/04/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.52600	3.49600	0
08/04/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.42300	0.39700	0
08/04/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.37700	1.34700	0
08/04/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	21,795
08/04/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.27200	0.25000	0
08/04/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.17800	1.14700	0
08/04/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.17600	2.14600	0
08/04/2010	\$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.17900	0.16200	0
08/04/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.88200	0.85200	0
08/04/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.37600	2.34600	0
08/04/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.87600	3.84600	0
08/04/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01300	0.01100	0
08/04/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.64300	0.61400	0
08/04/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.12600	2.09600	0
08/04/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.62600	3.59600	0
08/04/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.08900	0.07900	6,350
08/04/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
08/04/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	21,978
08/04/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.07700	0.06800	100
08/04/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.06700	0.05900	17,000
08/04/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.05800	0.05100	33
08/04/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01700	0.01500	0
08/04/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.01000	0.00800	1,900
08/04/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01500	0.01300	135
08/04/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.67400	2.70400	0
08/04/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.77400	2.80400	0
08/04/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.87400	2.90400	0
08/04/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.97400	3.00400	0
08/04/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	5.07400	5.10400	0
08/04/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.83900	0.86700	6
08/04/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	3.02400	3.05400	0
08/04/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.12400	3.15400	0
08/04/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.22400	5.25400	0
08/04/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.98400	1.01200	0
08/04/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	3.07400	3.10400	0
08/04/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.17400	3.20400	0
08/04/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.27400	3.30400	0
08/04/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.37400	5.40400	0
08/04/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.79100	0.81900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.17400	5.20400	0
08/04/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.43200	0.45500	0
08/04/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	2.07500	2.10500	0
08/04/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.17400	2.20400	0
08/04/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.27400	2.30400	0
08/04/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.39100	0.41300	0
08/04/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.12500	2.15400	0
08/04/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.22400	2.25400	0
08/04/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.82400	4.85400	0
08/04/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.35100	0.37200	0
08/04/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.97500	2.00500	0
08/04/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.77500	1.80500	0
08/04/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.52400	4.55400	0
08/04/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.87400	4.90400	0
08/04/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.31300	0.33300	130
08/04/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.92500	1.95500	0
08/04/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01700	0.01800	0
08/04/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.88700	0.91500	0
08/04/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.87400	3.90400	0
08/04/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.87400	6.90400	0
08/04/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.37400	8.40400	0
08/04/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00600	0.00600	0
08/04/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.62400	3.65400	0
08/04/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.12400	5.15400	0
08/04/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.62400	6.65400	0
08/04/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.12400	8.15400	0
08/04/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.15300	0.16600	0
08/04/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.67500	1.70500	0
08/04/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.87500	1.90500	0
08/04/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.47400	4.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.09600	0.10400	10,000
08/04/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.82500	1.85500	0
08/04/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.82400	3.85400	0
08/04/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.82400	5.85400	0
08/04/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.04700	0.05100	0
08/04/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.62600	1.65500	0
08/04/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.62400	4.65400	0
08/04/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.62400	5.65400	0
08/04/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.47600	1.50600	0
08/04/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.57600	1.60600	0
08/04/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.97400	4.00400	0
08/04/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.97400	5.00400	0
08/04/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.52400	8.55400	0
08/04/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.12400	10.15400	0
08/04/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.47400	6.50400	0
08/04/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.47400	8.50400	0
08/04/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.57400	4.60400	0
08/04/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.57400	6.60400	0
08/04/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.57400	8.60400	0
08/04/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.42400	4.45400	0
08/04/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.42400	6.45400	0
08/04/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.42400	8.45400	0
08/04/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.37400	4.40400	0
08/04/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.37400	6.40400	0
08/04/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.32400	8.35400	0
08/04/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.62400	2.65400	0
08/04/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.65100	0.67800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.32400	2.35400	0
08/04/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.42400	2.45400	0
08/04/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.52400	2.55400	0
08/04/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.72400	2.75400	0
08/04/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.82400	2.85400	0
08/04/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.92400	2.95400	0
08/04/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	5.02400	5.05400	0
08/04/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	2.02500	2.05500	0
08/04/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.77400	4.80400	0
08/04/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.69700	0.72400	0
08/04/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.37400	2.40400	0
08/04/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.47400	2.50400	0
08/04/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.57400	2.60400	0
08/04/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.72400	6.75400	0
08/04/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.72400	8.75400	0
08/04/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.27400	8.30400	0
08/04/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.22400	8.25400	0
08/04/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.05700	0.06200	6,000
08/04/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.67400	6.70400	0
08/04/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.67400	8.70400	0
08/04/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.62400	8.65400	0
08/04/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.52400	6.55400	0
08/04/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.18100	0.19500	100
08/04/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.97400	6.00400	0
08/04/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.03900	0.04200	0
08/04/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.60600	0.63100	0
08/04/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	4.07400	4.10400	0
08/04/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	6.07400	6.10400	0
08/04/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.06800	0.07400	200
08/04/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.74400	0.77100	0
08/04/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.72500	1.75500	0
08/04/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.22400	3.25400	0
08/04/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.22400	4.25400	0
08/04/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.22400	6.25400	0
08/04/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.08100	0.08800	0
08/04/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.27400	4.30400	0
08/04/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.27400	5.30400	0
08/04/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.27400	6.30400	0
08/04/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.32400	3.35400	0
08/04/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.32400	4.35400	0
08/04/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.32400	5.35400	0
08/04/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.32400	6.35400	0
08/04/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.12400	4.15400	0
08/04/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.12400	6.15400	0
08/04/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03200	0.03500	0
08/04/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.56100	0.58600	0
08/04/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.52600	1.55600	0
08/04/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	4.02400	4.05400	0
08/04/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	6.02400	6.05400	0
08/04/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02600	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.51700	0.54100	430
08/04/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02100	0.02300	0
08/04/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.47400	0.49700	200
08/04/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.42700	1.45600	0
08/04/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.92400	3.95400	0
08/04/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.92400	4.95400	0
08/04/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.92400	5.95400	0
08/04/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01100	0.01200	0
08/04/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.27800	1.30800	0
08/04/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.77400	3.80400	0
08/04/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.77400	5.80400	0
08/04/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.00900	0.00900	0
08/04/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.22900	1.25800	0
08/04/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.72400	3.75400	0
08/04/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.72400	4.75400	0
08/04/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.72400	5.75400	0
08/04/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00700	0.00700	0
08/04/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.27700	0.29600	0
08/04/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.17900	1.20900	0
08/04/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.67400	3.70400	0
08/04/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.67400	4.70400	0
08/04/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.67400	5.70400	0
08/04/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.24300	0.26000	0
08/04/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.13000	1.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01400	0.01500	0
08/04/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.32800	1.35700	0
08/04/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.12400	7.15400	0
08/04/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.17400	4.20400	0
08/04/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.17400	7.20400	0
08/04/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.22400	7.25400	0
08/04/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.37700	1.40700	0
08/04/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	1.08100	1.11000	0
08/04/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.13100	0.14300	10,000
08/04/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.93500	0.96400	0
08/04/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.42400	5.45400	0
08/04/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.92400	6.95400	0
08/04/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.11200	0.12300	0
08/04/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.87400	8.90400	0
08/04/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.97400	7.00400	0
08/04/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.97400	9.00400	0
08/04/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.21100	0.22700	100
08/04/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	7.07400	7.10400	0
08/04/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	9.07400	9.10400	0
08/04/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.17400	9.20400	0
08/04/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.12400	9.15400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.32400	7.35400	0
08/04/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.32400	9.35400	0
08/04/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.37400	3.40400	0
08/04/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.37400	7.40400	0
08/04/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.37400	9.40400	0
08/04/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.42400	3.45400	0
08/04/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.42400	7.45400	0
08/04/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.42400	9.45400	0
08/04/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.22400	9.25400	0
08/04/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.92400	8.95400	0
08/04/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.82400	6.85400	0
08/04/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.82400	8.85400	0
08/04/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.77400	6.80400	0
08/04/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.77400	8.80400	0
08/04/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	1.03200	1.06100	0
08/04/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.49410	7.46310	15,540
08/04/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01700	0.01500	0
08/04/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.70500	0.67500	0
08/04/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.64800	1.61700	0
08/04/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.64500	2.61400	0
08/04/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.64400	3.61300	0
08/04/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01900	0.01600	0
08/04/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.19200	0.17600	0
08/04/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.74600	0.71600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.69800	1.66700	0
08/04/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.69500	2.66400	0
08/04/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.69400	3.66300	0
08/04/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.17900	0.16400	509
08/04/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01600	0.01400	0
08/04/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.16800	0.15300	100
08/04/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.66500	0.63600	0
08/04/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.59900	1.56700	0
08/04/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.59500	2.56400	0
08/04/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.59400	3.56300	0
08/04/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01500	0.01300	0
08/04/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.15700	0.14300	0
08/04/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.62600	0.59700	0
08/04/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.54900	1.51800	0
08/04/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.54500	2.51400	0
08/04/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.54400	3.51300	0
08/04/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01300	0.01100	0
08/04/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.13700	0.12500	0
08/04/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.55300	0.52400	0
08/04/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.45100	1.41900	0
08/04/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.44500	2.41400	0
08/04/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.44400	3.41300	0
08/04/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01200	0.01000	0
08/04/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.12900	0.11700	0
08/04/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.51800	0.49000	0
08/04/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.40100	1.37000	0
08/04/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.39500	2.36400	0
08/04/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.39400	3.36300	0
08/04/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.01100	0.00900	0
08/04/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.12100	0.10900	0
08/04/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.48500	0.45700	0
08/04/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.35200	1.32000	0
08/04/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.34500	2.31400	0
08/04/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.34400	3.31300	0
08/04/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00900	0.00700	0
08/04/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.39300	0.36600	0
08/04/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.20500	1.17300	0
08/04/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.19500	2.16400	0
08/04/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.19400	3.16300	0
08/04/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00900	0.00800	0
08/04/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.10700	0.09600	0
08/04/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.42200	0.39500	0
08/04/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.25400	1.22200	0
08/04/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.24500	2.21400	0
08/04/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.24400	3.21300	0
08/04/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00700	0.00600	0
08/04/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08900	0.08000	585
08/04/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.33800	0.31300	0
08/04/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.10800	1.07600	0
08/04/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.09600	2.06500	0
08/04/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.09400	3.06300	0
08/04/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.10000	0.09000	0
08/04/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.02200	0.01900	0
08/04/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.22000	0.20200	0
08/04/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.83100	0.80100	0
08/04/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.79700	1.76600	0
08/04/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.79400	2.76300	0
08/04/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.79400	3.76300	0
08/04/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.02000	0.01700	0
08/04/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.20500	0.18800	0
08/04/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.78800	0.75800	0
08/04/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.74800	1.71600	0
08/04/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.74500	2.71300	0
08/04/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.74400	3.71300	0
08/04/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01400	0.01200	0
08/04/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.14700	0.13400	0
08/04/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.58900	0.56000	0
08/04/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.50000	1.46800	0
08/04/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.49500	2.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.49400	3.46300	0
08/04/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.01000	0.00800	0
08/04/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.11300	0.10300	0
08/04/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.45200	0.42500	0
08/04/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.30300	1.27100	0
08/04/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.29500	2.26400	0
08/04/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.29400	3.26300	0
08/04/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00800	0.00700	0
08/04/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.09400	0.08500	3,000
08/04/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.36500	0.33900	0
08/04/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.15600	1.12400	0
08/04/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.14600	2.11500	0
08/04/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.14400	3.11300	0
08/04/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03500	0.03100	0
08/04/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.04000	0.03600	0
08/04/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.07500	0.06700	500
08/04/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.06300	0.05700	3,000
08/04/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.04200	0.03800	0
08/04/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04600	0.04100	0
08/04/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.07100	0.06300	0
08/04/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.25200	0.23300	100
08/04/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.17700	1.20000	0
08/04/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.35800	0.37000	0
08/04/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.55200	1.57800	0
08/04/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.64800	1.67500	0
08/04/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.26900	1.29400	0
08/04/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.69600	1.72300	0
08/04/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.13100	1.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.84100	1.86800	0
08/04/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01200	0.01100	0
08/04/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.22100	0.22600	0
08/04/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.95000	0.97200	0
08/04/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.86400	2.89400	0
08/04/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.85700	4.88700	0
08/04/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.85600	6.88700	0
08/04/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.85600	8.88700	0
08/04/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00900	0.00800	0
08/04/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.15800	0.16200	0
08/04/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.81900	0.84000	0
08/04/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.71600	2.74500	0
08/04/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.70700	4.73800	0
08/04/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.70600	6.73700	0
08/04/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.70600	8.73700	0
08/04/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00600	0.00500	0
08/04/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.09500	0.09700	0
08/04/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.65300	0.67100	0
08/04/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.52000	2.54900	0
08/04/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.50700	4.53800	0
08/04/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.50600	6.53700	0
08/04/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.50600	8.53700	0
08/04/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04400	0.04500	0
08/04/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.46100	0.47500	0
08/04/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.27600	2.30400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.25700	4.28800	0
08/04/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.25600	6.28700	0
08/04/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.25600	8.28700	0
08/04/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.03700	0.03800	0
08/04/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.42600	0.43900	0
08/04/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.22800	2.25600	0
08/04/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.20700	4.23800	0
08/04/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.20600	6.23700	0
08/04/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.20600	8.23700	0
08/04/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.90600	0.92700	0
08/04/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01400	0.01300	0
08/04/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.24400	0.25000	0
08/04/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.99500	1.01700	0
08/04/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.91300	2.94300	0
08/04/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.90700	4.93700	0
08/04/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.90600	6.93700	0
08/04/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.90600	8.93700	0
08/04/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01000	0.00900	0
08/04/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.17800	0.18200	0
08/04/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.86300	0.88300	0
08/04/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.76500	2.79500	0
08/04/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.75700	4.78800	0
08/04/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.75600	6.78700	0
08/04/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.75600	8.78700	0
08/04/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.19900	0.20300	0
08/04/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.81500	2.84400	0
08/04/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.80700	4.83800	0
08/04/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.80600	6.83700	0
08/04/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.80600	8.83700	0
08/04/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00800	0.00700	0
08/04/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.14100	0.14400	0
08/04/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.77700	0.79600	0
08/04/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.66700	2.69600	0
08/04/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.65700	4.68800	0
08/04/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.65600	6.68700	0
08/04/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.65600	8.68700	0
08/04/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00700	0.00700	0
08/04/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.12400	0.12700	0
08/04/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.73500	0.75400	0
08/04/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.61800	2.64700	0
08/04/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.60700	4.63800	0
08/04/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.60600	6.63700	0
08/04/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.60600	8.63700	0
08/04/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00700	0.00600	0
08/04/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.10900	0.11100	0
08/04/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.69300	0.71200	0
08/04/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.56900	2.59800	0
08/04/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.55700	4.58800	0
08/04/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.55600	6.58700	0
08/04/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.55600	8.58700	0
08/04/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
08/04/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08200	0.08400	0
08/04/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.61300	0.63000	0
08/04/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.47100	2.50000	0
08/04/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.45700	4.48800	0
08/04/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.45600	6.48700	0
08/04/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.45600	8.48700	0
08/04/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07100	0.07300	0
08/04/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.57400	0.59000	0
08/04/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.42200	2.45100	0
08/04/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.40700	4.43800	0
08/04/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.40600	6.43700	0
08/04/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.40600	8.43700	0
08/04/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.53500	0.55100	0
08/04/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05200	0.05300	0
08/04/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.49800	0.51300	0
08/04/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.32500	2.35300	0
08/04/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.30700	4.33800	0
08/04/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.30600	6.33700	0
08/04/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.30600	8.33700	0
08/04/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06100	0.06200	0
08/04/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.37300	2.40200	0
08/04/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.35700	4.38800	0
08/04/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.35600	6.38700	0
08/04/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.35600	8.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.61150	7.57860	6,575
08/04/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01400	0.01300	0
08/04/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05800	0.05400	0
08/04/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.27800	0.26100	0
08/04/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.77700	0.74800	0
08/04/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.67500	1.64200	0
08/04/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.66400	2.63100	0
08/04/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.66200	3.62900	0
08/04/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.16100	0.15000	0
08/04/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01300	0.01200	0
08/04/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.10500	0.09700	330
08/04/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.08000	0.07400	0
08/04/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09800	0.09100	0
08/04/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07800	0.07200	0
08/04/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.32200	0.30300	0
08/04/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.29000	1.25800	0
08/04/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.26600	2.23300	0
08/04/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.26200	3.22900	0
08/04/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.02900	0.02600	0
08/04/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10800	0.10100	0
08/04/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.56200	4.52900	0
08/04/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.71300	2.68100	0
08/04/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.71200	3.67900	0
08/04/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00900	0.00800	0
08/04/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04500	0.04200	0
08/04/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.54700	0.52100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.33800	1.30500	0
08/04/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.31500	2.28300	0
08/04/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.31200	3.27900	0
08/04/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00900	0.00800	0
08/04/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04400	0.04000	0
08/04/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.19100	0.17800	0
08/04/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.51900	0.49300	0
08/04/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.18300	0.17100	0
08/04/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.49100	0.46700	0
08/04/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.24300	1.21100	0
08/04/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.21600	2.18300	0
08/04/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.21200	3.17900	0
08/04/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.15400	0.14300	117
08/04/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00700	0.00600	0
08/04/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.04000	0.03700	0
08/04/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.16800	0.15600	0
08/04/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.44000	0.41700	0
08/04/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.15000	1.11700	0
08/04/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.11700	2.08400	0
08/04/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.11200	3.08000	0
08/04/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.20000	0.18700	0
08/04/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01600	0.01500	0
08/04/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.06200	0.05800	0
08/04/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.30600	0.28800	0
08/04/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.85300	0.82200	0
08/04/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.77200	1.74000	0
08/04/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.76300	2.73000	0
08/04/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.76200	3.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01500	0.01400	0
08/04/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.06000	0.05600	0
08/04/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.29200	0.27400	0
08/04/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.81500	0.78400	0
08/04/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.72400	1.69100	0
08/04/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05600	0.05200	300
08/04/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.74100	0.71200	0
08/04/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.62600	1.59300	0
08/04/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.61400	2.58100	0
08/04/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.61200	3.57900	0
08/04/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01300	0.01100	0
08/04/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05400	0.05000	0
08/04/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.25200	0.23600	0
08/04/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.70600	0.67700	0
08/04/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.57800	1.54500	0
08/04/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.56400	2.53100	0
08/04/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.56200	3.52900	0
08/04/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01200	0.01100	0
08/04/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.05200	0.04800	0
08/04/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.24100	0.22500	0
08/04/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.67200	0.64400	0
08/04/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.52900	1.49700	0
08/04/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.51400	2.48100	0
08/04/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.51200	3.47900	0
08/04/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.26500	0.24800	0
08/04/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.05000	0.04600	0
08/04/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.23000	0.21500	4,400
08/04/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.63900	0.61100	0
08/04/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.48100	1.44800	0
08/04/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.46500	2.43200	0
08/04/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.46200	3.42900	0
08/04/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.01000	0.00900	0
08/04/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04900	0.04500	0
08/04/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.21900	0.20500	0
08/04/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.60700	0.58000	0
08/04/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.43300	1.40000	0
08/04/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.41500	2.38200	0
08/04/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.41200	3.37900	0
08/04/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.01000	0.00900	0
08/04/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04700	0.04300	0
08/04/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.20900	0.19600	0
08/04/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.57700	0.55000	0
08/04/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.38500	1.35300	0
08/04/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.36500	2.33200	0
08/04/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.36200	3.32900	0
08/04/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00800	0.00700	0
08/04/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.04100	0.03800	0
08/04/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.17500	0.16300	0
08/04/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.46500	0.44100	0
08/04/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.19600	1.16400	0
08/04/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.16700	2.13400	0
08/04/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.16200	3.12900	0
08/04/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00800	0.00700	0
08/04/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.04300	0.03900	0
08/04/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.83200	2.86000	0
08/04/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.79700	4.82800	0
08/04/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.79000	6.82200	0
08/04/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.78900	8.82100	0
08/04/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00600	0.00500	0
08/04/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03500	0.03500	0
08/04/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.30400	0.31200	0
08/04/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.01400	1.03400	0
08/04/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.88000	2.90900	0
08/04/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.84700	4.87800	0
08/04/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.84000	6.87200	0
08/04/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.83900	8.87100	0
08/04/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02400	0.02400	0
08/04/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.21600	0.22100	0
08/04/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.84800	0.86700	0
08/04/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.68600	2.71400	0
08/04/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.64900	4.68000	0
08/04/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.64000	6.67200	0
08/04/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.63900	8.67100	0
08/04/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02200	0.02100	0
08/04/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.19600	0.20100	0
08/04/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.80800	0.82600	0
08/04/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.63800	2.66600	0
08/04/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.59900	4.63000	0
08/04/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.59000	6.62200	0
08/04/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.58900	8.62100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02000	0.01900	0
08/04/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.17800	0.18200	0
08/04/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.76900	0.78600	0
08/04/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.58900	2.61700	0
08/04/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.55000	4.58100	0
08/04/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.54000	6.57200	0
08/04/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.53900	8.57100	0
08/04/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.65400	0.66900	0
08/04/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
08/04/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.16100	0.16500	0
08/04/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.73000	0.74600	0
08/04/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.54100	2.56900	0
08/04/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.50100	4.53200	0
08/04/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.49000	6.52200	0
08/04/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.48900	8.52100	0
08/04/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01700	0.01600	0
08/04/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.14500	0.14800	0
08/04/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.69100	0.70700	0
08/04/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.49300	2.52100	0
08/04/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.45200	4.48200	0
08/04/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.44000	6.47200	0
08/04/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.43900	8.47100	0
08/04/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
08/04/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.13000	0.13300	0
08/04/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.44500	2.47300	0
08/04/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01300	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10400	0.10500	0
08/04/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.58100	0.59500	0
08/04/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.34900	2.37700	0
08/04/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.30400	4.33500	0
08/04/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.29000	6.32200	0
08/04/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.28900	8.32100	0
08/04/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01100	0
08/04/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09200	0.09300	0
08/04/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.54500	0.55900	0
08/04/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.30100	2.32900	0
08/04/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.25500	4.28600	0
08/04/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.24000	6.27200	0
08/04/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.23900	8.27100	0
08/04/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.88900	0.90800	0
08/04/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00600	0.00500	0
08/04/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.03900	0.03800	0
08/04/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.32900	0.33800	0
08/04/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.05700	1.07700	0
08/04/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.92900	2.95800	0
08/04/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.89600	4.92700	0
08/04/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.89000	6.92200	0
08/04/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.88900	8.92100	0
08/04/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.14300	1.16400	0
08/04/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03200	0.03200	0
08/04/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.28000	0.28800	0
08/04/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.97200	0.99200	0
08/04/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.25800	0.26400	0
08/04/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.93000	0.94900	0
08/04/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.78300	2.81100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.74800	4.77900	0
08/04/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.74000	6.77200	0
08/04/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.73900	8.77100	0
08/04/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02700	0.02600	0
08/04/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.23600	0.24200	0
08/04/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.73400	2.76300	0
08/04/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.69800	4.72900	0
08/04/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.69000	6.72200	0
08/04/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.68900	8.72100	0
08/04/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.59400	1.61800	0
08/04/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.54700	1.57200	0
08/04/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.46800	3.49700	0
08/04/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.44200	5.47400	0
08/04/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.44000	7.47200	0
08/04/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.02900	0.02900	0
08/04/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.51100	0.52400	0
08/04/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.01700	2.04300	0
08/04/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.68700	1.71200	0
08/04/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.96900	1.99500	0
08/04/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.40200	4.43300	0
08/04/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.39000	6.42200	0
08/04/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.38900	8.42100	0
08/04/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.10000	1.12100	0
08/04/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01300	0
08/04/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.11600	0.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.61700	0.63200	0
08/04/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.39700	2.42500	0
08/04/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.35300	4.38400	0
08/04/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.34000	6.37200	0
08/04/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.33900	8.37100	0
08/04/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.72850	7.69250	0
08/04/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.39000	0.37500	0
08/04/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.09000	0.08600	30,000
08/04/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.25800	0.24700	30,000
08/04/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.37100	0.35600	0
08/04/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.40900	0.39400	0
08/04/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.63100	0.65200	0
08/04/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.03000	1.05500	0
08/04/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.69300	0.71400	0
08/04/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.86200	2.89400	0
08/04/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.66200	0.68300	0
08/04/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.24420	11.16470	31,386
08/04/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01000	0.00700	0
08/04/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.03500	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.69400	0.62300	0
08/04/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.64800	1.56900	0
08/04/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.04300	0.03400	8,032
08/04/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.18600	0.15200	0
08/04/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.82400	0.75100	0
08/04/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.79700	1.71800	0
08/04/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.05600	0.04400	0
08/04/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.25600	0.21200	0
08/04/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.00800	0.93300	0
08/04/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.23700	0.19500	0
08/04/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.96100	0.88600	0
08/04/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.01800	0.01400	0
08/04/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.06000	0.04800	0
08/04/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.28100	0.23000	0
08/04/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.05700	0.98000	0
08/04/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.10800	0.08600	0
08/04/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.53500	0.46800	0
08/04/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.45000	1.37100	0
08/04/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00900	0.00700	0
08/04/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.13600	0.10900	0
08/04/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.65300	0.58300	0
08/04/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01100	0.00800	0
08/04/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.03800	0.03000	0
08/04/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.34500	2.26600	0
08/04/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.29500	2.21600	0
08/04/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00600	0.00500	0
08/04/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01500	0.01100	0
08/04/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.02600	0.02100	0
08/04/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.04900	0.03900	0
08/04/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00600	0.00400	0
08/04/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
08/04/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01400	0.01000	11,194
08/04/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.44500	2.36500	0
08/04/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.54500	2.46500	0
08/04/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.49500	2.41500	0
08/04/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.24500	2.16600	0
08/04/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.14600	2.06600	0
08/04/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.19600	2.11600	0
08/04/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.09600	2.01600	0
08/04/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.94600	1.86700	0
08/04/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	1.99600	1.91700	0
08/04/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.69500	2.61500	0
08/04/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.04600	1.96700	0
08/04/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.04400	2.96500	0
08/04/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.19400	3.11500	0
08/04/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	2.99400	2.91500	0
08/04/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.39500	2.31500	0
08/04/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.59500	2.51500	0
08/04/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.89400	2.81500	0
08/04/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.84400	2.76500	0
08/04/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.15900	0.12900	0
08/04/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.73700	0.66500	0
08/04/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.69800	1.61800	0
08/04/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.06900	0.05500	0
08/04/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.33600	0.27700	0
08/04/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.02200	0.01800	0
08/04/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.08000	0.06300	0
08/04/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.39600	0.33400	0
08/04/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.25300	1.17400	0
08/04/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00800	0.00600	0
08/04/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.03100	0.02500	0
08/04/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.12600	0.10100	0
08/04/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.61300	0.54300	0
08/04/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.54900	1.46900	0
08/04/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.10000	0.08000	0
08/04/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.49800	0.43200	0
08/04/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.40000	1.32100	0
08/04/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.01900	0.01500	0
08/04/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06400	0.05100	0
08/04/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.10600	1.02700	0
08/04/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00500	0.00300	0
08/04/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.02100	0.01700	0
08/04/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.07400	0.05900	28
08/04/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.36500	0.30500	0
08/04/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.20400	1.12400	0
08/04/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.02400	0.01900	0
08/04/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08600	0.06800	0
08/04/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.42900	0.36600	0
08/04/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.30200	1.22300	0
08/04/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.02500	0.02000	0
08/04/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.09300	0.07400	0
08/04/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.35100	1.27200	0
08/04/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.03000	0.02400	0
08/04/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.11600	0.09300	0
08/04/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.57300	0.50500	0
08/04/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.49900	1.42000	0
08/04/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00800	0.00600	0
08/04/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01200	0.00900	0
08/04/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.01700	0.01300	0
08/04/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.21900	0.17900	0
08/04/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.91500	0.84000	0
08/04/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.89700	1.81700	0
08/04/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00300	0.00200	8,032
08/04/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.20200	0.16500	0
08/04/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.86900	0.79500	0
08/04/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01100	0.00900	0
08/04/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.04000	0.03200	0
08/04/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.17200	0.14000	0
08/04/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.78000	0.70700	0
08/04/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.74700	1.66800	0
08/04/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00600	0.00400	0
08/04/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.04600	0.03600	0
08/04/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.46300	0.39800	0
08/04/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.84700	1.76700	0
08/04/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.34400	3.26500	0
08/04/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.03300	0.02700	0
08/04/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.30800	0.25100	0
08/04/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.59900	1.51900	0
08/04/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.09400	3.01500	0
08/04/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.02000	0.01600	0
08/04/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.14700	0.11900	0
08/04/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.15500	1.07600	0
08/04/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.64500	2.56500	0
08/04/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00700	0.00500	0
08/04/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01600	0.01200	0
08/04/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.02800	0.02200	0
08/04/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.05200	0.04100	0
08/04/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.34400	1.41500	0
08/04/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.31700	2.39300	0
08/04/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.80700	3.88600	0
08/04/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.80600	4.88500	0
08/04/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.80600	5.88500	0
08/04/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.80600	6.88500	0
08/04/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.30600	8.38500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.30600	10.38500	0
08/04/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.05900	0.06800	0
08/04/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.54200	0.59400	0
08/04/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.41500	2.49200	0
08/04/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.40600	8.48500	0
08/04/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.40600	10.48500	0
08/04/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.50600	8.58500	0
08/04/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.50600	10.58500	0
08/04/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00600	0.00600	0
08/04/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.09100	0.10300	0
08/04/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.66400	0.72100	0
08/04/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.55600	4.63500	0
08/04/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.55600	6.63500	0
08/04/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.55600	8.63500	0
08/04/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.55600	10.63500	0
08/04/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.70600	4.78500	0
08/04/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.70600	6.78500	0
08/04/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.70600	8.78500	0
08/04/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.70600	10.78500	0
08/04/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.75600	8.83500	0
08/04/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.75600	10.83500	0
08/04/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.90600	4.98500	0
08/04/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.90600	6.98500	0
08/04/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.90600	10.98500	0
08/04/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01500	0
08/04/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.23700	0.26500	0
08/04/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	1.01600	1.08300	0
08/04/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.97400	2.04900	0
08/04/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.96000	3.03800	0
08/04/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.95600	9.03500	0
08/04/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.95600	11.03500	0
08/04/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01700	0.02100	0
08/04/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.29300	0.33000	0
08/04/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	9.05600	9.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	11.05600	11.13500	0
08/04/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01400	0.01800	0
08/04/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.26200	0.29700	0
08/04/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	1.06200	1.12900	0
08/04/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	9.00600	9.08500	0
08/04/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	11.00600	11.08500	0
08/04/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.85600	6.93500	0
08/04/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.85600	8.93500	0
08/04/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.85600	10.93500	0
08/04/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.65600	4.73500	0
08/04/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.65600	6.73500	0
08/04/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.65600	10.73500	0
08/04/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.03000	0.03600	0
08/04/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.39200	0.43700	0
08/04/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.24900	1.31900	0
08/04/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.20600	8.28500	0
08/04/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.20600	10.28500	0
08/04/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.15600	8.23500	0
08/04/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	10.15600	10.23500	0
08/04/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.05000	0.05800	0
08/04/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.39100	1.46300	0
08/04/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.36600	2.44200	0
08/04/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.35600	8.43500	0
08/04/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.35600	10.43500	0
08/04/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.45700	4.53500	0
08/04/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.45600	6.53500	0
08/04/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.45600	8.53500	0
08/04/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.45600	10.53500	0
08/04/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.60600	4.68500	0
08/04/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.60600	6.68500	0
08/04/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.60600	8.68500	0
08/04/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.60600	10.68500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	9.10600	9.18500	0
08/04/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	11.10600	11.18500	0
08/04/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.80600	8.88500	0
08/04/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.80600	10.88500	0
08/04/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.10700	4.18600	0
08/04/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	5.10600	5.18500	0
08/04/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.10600	6.18500	0
08/04/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	7.10600	7.18500	0
08/04/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.86000	2.93800	0
08/04/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	1.10800	1.17600	0
08/04/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.58400	1.65700	0
08/04/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.07200	2.14700	0
08/04/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.56300	2.64000	0
08/04/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	3.05900	3.13700	0
08/04/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.05700	4.13600	0
08/04/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	5.05600	5.13500	0
08/04/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.05600	6.13500	0
08/04/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	7.05600	7.13500	0
08/04/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01100	0
08/04/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.50300	0.55400	0
08/04/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.87600	1.95100	0
08/04/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.35800	3.43600	0
08/04/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.85600	4.93500	0
08/04/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.35600	6.43500	0
08/04/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.85600	7.93500	0
08/04/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.35600	9.43500	0
08/04/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.21400	0.23600	0
08/04/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.43900	1.51200	0
08/04/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.91000	2.98800	0
08/04/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.40700	4.48500	0
08/04/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.90600	5.98500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.40600	7.48500	0
08/04/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.90600	8.98500	0
08/04/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.76100	2.83900	0
08/04/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.11900	0.13300	0
08/04/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.20200	1.27100	0
08/04/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.66200	2.73900	0
08/04/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.15700	4.23600	0
08/04/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.65600	5.73500	0
08/04/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	7.15600	7.23500	0
08/04/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.65600	8.73500	0
08/04/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.03600	0.04200	0
08/04/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.42800	0.47500	0
08/04/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.29600	1.36700	0
08/04/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.26700	2.34400	0
08/04/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.25800	3.33700	0
08/04/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.25700	4.33500	0
08/04/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.25600	5.33500	0
08/04/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02500	0.03000	0
08/04/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.35800	0.40000	0
08/04/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	3.15900	3.23700	0
08/04/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	5.15600	5.23500	0
08/04/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.15600	6.23500	0
08/04/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02100	0.02500	0
08/04/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.32500	0.36400	0
08/04/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.30600	6.38500	0
08/04/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	2.02300	2.09800	0
08/04/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.50800	3.58600	0
08/04/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.50600	4.58500	0
08/04/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.50600	5.58500	0
08/04/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.50600	6.58500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.21800	2.29400	0
08/04/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.75700	3.83600	0
08/04/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.75600	4.83500	0
08/04/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.75600	5.83500	0
08/04/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.75600	6.83500	0
08/04/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.51400	2.59100	0
08/04/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00500	0.00500	0
08/04/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.07900	0.09000	0
08/04/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.62200	0.67800	0
08/04/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.53600	1.60900	0
08/04/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	4.00700	4.08600	0
08/04/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	5.00600	5.08500	0
08/04/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	6.00600	6.08500	0
08/04/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	7.00600	7.08500	0
08/04/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.00700	0
08/04/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.74900	0.80900	0
08/04/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.68100	1.75500	0
08/04/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00800	0
08/04/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.13500	0.15100	0
08/04/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.79200	0.85300	0
08/04/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.73000	1.80400	0
08/04/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.20700	4.28500	0
08/04/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.20600	5.28500	0
08/04/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.20600	6.28500	0
08/04/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.20600	7.28500	0
08/04/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.00900	0
08/04/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.17100	0.19000	0
08/04/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.88000	0.94400	0
08/04/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.82700	1.90200	0
08/04/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.81100	2.88800	0
08/04/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.30700	4.38500	0
08/04/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.30600	5.38500	0
08/04/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.30600	7.38500	0
08/04/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.97000	1.03600	0
08/04/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.92500	2.00000	0
08/04/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.40600	5.48500	0
08/04/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.40600	6.48500	0
08/04/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00600	0.00600	0
08/04/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.10400	0.11700	0
08/04/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.70600	0.76500	0
08/04/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.06900	0.07800	0
08/04/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.58200	0.63600	0
08/04/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.48700	1.56000	0
08/04/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.46400	2.54100	0
08/04/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.95700	4.03600	0
08/04/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.95600	5.03500	0
08/04/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.95600	6.03500	0
08/04/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.95600	7.03500	0
08/04/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.00900	0
08/04/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.15200	0.16900	0
08/04/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.83600	0.89800	0
08/04/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.77800	1.85300	0
08/04/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.25600	7.33500	0
08/04/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.19200	0.21200	0
08/04/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.92500	0.99000	0
08/04/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.35700	4.43500	0
08/04/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.35600	5.43500	0
08/04/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.35600	7.43500	0
08/04/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	3.00900	3.08700	0
08/04/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.04300	0.05000	0
08/04/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.46500	0.51400	0
08/04/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.65700	3.73600	0
08/04/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.65600	7.73500	0
08/04/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.65600	9.73500	0
08/04/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	9.15600	9.23500	0
08/04/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.40800	3.48600	0
08/04/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.40600	9.48500	0
08/04/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.60700	3.68600	0
08/04/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.60600	5.68500	0
08/04/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.60600	7.68500	0
08/04/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.60600	9.68500	0
08/04/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.30800	3.38700	0
08/04/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.30600	9.38500	0
08/04/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	8.00600	8.08500	0
08/04/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	10.00600	10.08500	0
08/04/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.10600	8.18500	0
08/04/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	10.10600	10.18500	0
08/04/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.05600	8.13500	0
08/04/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	10.05600	10.13500	0
08/04/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.90700	3.98600	0
08/04/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.90600	7.98500	0
08/04/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.90600	9.98500	0
08/04/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.80600	7.88500	0
08/04/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.80600	9.88500	0
08/04/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.85700	3.93600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.85600	5.93500	0
08/04/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.85600	9.93500	0
08/04/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.75600	7.83500	0
08/04/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.75600	9.83500	0
08/04/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.50600	7.58500	0
08/04/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.50600	9.58500	0
08/04/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.45800	3.53600	0
08/04/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.45600	5.53500	0
08/04/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.45600	7.53500	0
08/04/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.45600	9.53500	0
08/04/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.55700	3.63600	0
08/04/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.55600	5.63500	0
08/04/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.55600	7.63500	0
08/04/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.55600	9.63500	0
08/04/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	3.10900	3.18700	0
08/04/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.17000	2.24500	0
08/04/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.25600	6.33500	0
08/04/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.71200	2.78900	0
08/04/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	1.15500	1.22400	0
08/04/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.63200	1.70600	0
08/04/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.12100	2.19600	0
08/04/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.61200	2.69000	0
08/04/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.70700	3.78600	0
08/04/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.70600	5.78500	0
08/04/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.70600	7.78500	0
08/04/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.70600	9.78500	0
08/04/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.25600	8.33500	0
08/04/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.25600	10.33500	0
08/04/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.95600	8.03500	0
08/04/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.95600	10.03500	0
08/04/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.41810	11.33720	2,795
08/04/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.12700	0.13400	0
08/04/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.14300	0.12900	0
08/04/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.13500	0.12100	0
08/04/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.46700	1.53400	0
08/04/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.42500	1.49200	0
08/04/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.50900	1.59700	0
08/04/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.59180	11.50820	58
08/04/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07920	0.07850	1,364
08/04/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00220	0.00204	0
08/04/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00933	0.00868	0
08/04/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00032	0.00032	0
08/04/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01112	0.01182	0
08/04/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00013	0.00018	0
08/04/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00300	0.00354	0
08/04/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.08060	0.07980	0
08/04/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00366	0.00353	0
08/04/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00596	0.00663	0
08/04/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.85590	9.80580	27,195
08/04/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00800	0.00600	0
08/04/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.09800	0.07900	0
08/04/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.72700	0.67800	0
08/04/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.70700	1.65700	0
08/04/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00600	0.00400	25
08/04/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.06800	0.05400	20
08/04/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.59200	0.54500	0
08/04/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.55700	1.50700	0
08/04/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.55600	2.50600	0
08/04/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.03200	0.02500	0
08/04/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.35300	0.31100	0
08/04/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.25900	1.20900	0
08/04/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.25600	2.20600	0
08/04/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.02500	0.01900	0
08/04/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.28600	0.24600	0
08/04/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.16000	1.11000	0
08/04/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.15600	2.10600	0
08/04/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.06000	0.04700	0
08/04/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.54900	0.50300	0
08/04/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.50700	1.45700	0
08/04/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.50600	2.45600	0
08/04/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.05300	0.04100	0
08/04/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.50700	0.46200	0
08/04/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.45800	1.40700	0
08/04/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.45600	2.40600	0
08/04/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.03600	0.02800	0
08/04/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.39000	0.34600	0
08/04/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.30800	1.25800	0
08/04/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.30600	2.25600	0
08/04/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.04700	0.03600	0
08/04/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.46700	0.42200	0
08/04/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.40800	1.35800	0
08/04/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.40600	2.35600	0
08/04/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.04100	0.03200	0
08/04/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.42800	0.38300	0
08/04/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.35800	1.30800	0
08/04/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.35600	2.30600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.01700	0.01300	29
08/04/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.19900	0.16800	0
08/04/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.01200	0.96200	0
08/04/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.00600	1.95600	0
08/04/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01900	0.01500	0
08/04/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.22600	0.18900	0
08/04/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.06100	1.01100	0
08/04/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.05600	2.00600	0
08/04/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.01500	0.01100	0
08/04/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.17800	0.14900	0
08/04/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.96300	0.91400	0
08/04/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	1.95600	1.90600	0
08/04/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.01300	0.01000	0
08/04/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.15800	0.13200	0
08/04/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.91500	0.86600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	1.90600	1.85600	0
08/04/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.02200	0.01700	0
08/04/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.25500	0.21700	0
08/04/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.11000	1.06000	0
08/04/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.10600	2.05600	0
08/04/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01200	0.00900	0
08/04/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.14100	0.11600	0
08/04/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.86700	0.81800	0
08/04/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.85700	1.80600	0
08/04/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.29500	2.34500	0
08/04/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.29400	4.34400	0
08/04/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.29400	6.34400	0
08/04/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.29400	8.34400	0
08/04/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.29400	10.34400	0
08/04/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.01100	0.01200	0
08/04/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.28500	0.31000	0
08/04/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.15600	1.20300	0
08/04/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.14400	4.19400	0
08/04/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.14400	6.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.14400	8.19400	0
08/04/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.14400	10.19400	0
08/04/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.14900	0.16100	0
08/04/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.91600	0.96100	0
08/04/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.89600	1.94600	0
08/04/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.89400	3.94400	0
08/04/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.89400	5.94400	0
08/04/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.89400	7.94400	0
08/04/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.89400	9.94400	0
08/04/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00900	0.01000	0
08/04/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.25200	0.27600	0
08/04/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.10700	1.15400	0
08/04/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	2.09500	2.14500	0
08/04/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	4.09400	4.14400	0
08/04/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	6.09400	6.14400	0
08/04/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	8.09400	8.14400	0
08/04/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	10.09400	10.14400	0
08/04/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00700	0.00800	0
08/04/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.22200	0.24300	0
08/04/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	1.05900	1.10500	0
08/04/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	4.04400	4.09400	0
08/04/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	6.04400	6.09400	0
08/04/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	8.04400	8.09400	0
08/04/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	10.04400	10.09400	0
08/04/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00500	0.00500	0
08/04/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.17000	0.18300	0
08/04/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.96300	1.00900	0
08/04/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.94600	1.99600	0
08/04/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.94400	3.99400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.94400	5.99400	0
08/04/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.94400	7.99400	0
08/04/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.94400	9.99400	0
08/04/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00600	0.00600	0
08/04/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.19300	0.21200	0
08/04/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	1.01100	1.05700	0
08/04/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.99600	2.04500	0
08/04/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.99400	4.04400	0
08/04/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.99400	6.04400	0
08/04/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.99400	8.04400	0
08/04/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.99400	10.04400	0
08/04/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.07200	0.07700	0
08/04/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.68500	0.72600	0
08/04/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.64800	1.69700	0
08/04/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.64400	3.69400	0
08/04/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.64400	5.69400	0
08/04/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.64400	7.69400	0
08/04/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.64400	9.69400	0
08/04/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.06100	0.06600	0
08/04/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.64100	0.68000	0
08/04/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.59800	1.64700	0
08/04/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.59400	3.64400	0
08/04/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.59400	5.64400	0
08/04/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.59400	7.64400	0
08/04/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.59400	9.64400	0
08/04/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.08400	0.09000	0
08/04/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.73000	0.77200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.69700	1.74700	0
08/04/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.69400	3.74400	0
08/04/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.69400	5.74400	0
08/04/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.69400	7.74400	0
08/04/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.69400	9.74400	0
08/04/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
08/04/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.05100	0.05600	0
08/04/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.59700	0.63500	0
08/04/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.54900	1.59800	0
08/04/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.54400	3.59400	0
08/04/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.54400	5.59400	0
08/04/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.54400	7.59400	0
08/04/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.54400	9.59400	0
08/04/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.04300	0.04700	0
08/04/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.55400	0.59100	0
08/04/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.49900	1.54800	0
08/04/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.49400	3.54400	0
08/04/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.49400	5.54400	0
08/04/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.49400	7.54400	0
08/04/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.49400	9.54400	0
08/04/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.13000	0.14000	0
08/04/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.86900	0.91300	0
08/04/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.84600	1.89600	0
08/04/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.84400	3.89400	0
08/04/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.84400	5.89400	0
08/04/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.84400	7.89400	0
08/04/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.84400	9.89400	0
08/04/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.09700	0.10500	0
08/04/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.77600	0.81900	0
08/04/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.74700	1.79600	0
08/04/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.74400	3.79400	0
08/04/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.74400	5.79400	0
08/04/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.74400	7.79400	0
08/04/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.74400	9.79400	0
08/04/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.03600	0.03900	0
08/04/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.51200	0.54800	271
08/04/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.45000	1.49800	0
08/04/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.44400	3.49400	0
08/04/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.44400	5.49400	0
08/04/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.44400	7.49400	0
08/04/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.02100	0.02200	0
08/04/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.39200	0.42300	0
08/04/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.30200	1.35000	0
08/04/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.44400	9.49400	0
08/04/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.14500	2.19500	0
08/04/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	2.04600	2.09500	0
08/04/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.24500	2.29500	0
08/04/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.01180	9.96070	4,790
08/04/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.05600	0.04800	0
08/04/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.70900	1.75200	0
08/04/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.16700	10.11310	2,008
08/04/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02700	0.02300	0
08/04/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.09700	0.08700	0
08/04/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.19100	0.17200	0
08/04/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.43600	0.39900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.04600	0.99300	0
08/04/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.98200	1.92700	0
08/04/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.10700	0.09700	0
08/04/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02500	0.02100	0
08/04/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.09400	0.08400	0
08/04/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.18400	0.16600	0
08/04/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.41700	0.38100	0
08/04/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.00700	0.95400	0
08/04/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.93300	1.87900	0
08/04/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00100	0.00000	0
08/04/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01200	0.01000	0
08/04/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.05700	0.05100	0
08/04/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.11400	0.10300	0
08/04/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.23200	0.21000	0
08/04/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.55000	0.50600	0
08/04/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.26800	1.21200	0
08/04/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
08/04/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.01400	0.01100	0
08/04/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.06100	0.05400	0
08/04/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.12100	0.11000	0
08/04/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.25100	0.22700	0
08/04/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.60400	0.55800	0
08/04/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.36000	1.30400	0
08/04/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03000	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.11000	0.10000	0
08/04/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.22300	0.20100	0
08/04/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.52500	0.48200	0
08/04/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.22200	1.16600	0
08/04/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.17800	2.12400	0
08/04/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.22700	2.17300	0
08/04/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00400	0.00300	0
08/04/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03100	0.02700	0
08/04/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00400	0.00400	0
08/04/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03200	0.02800	0
08/04/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.11800	0.10600	0
08/04/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.24100	0.21800	0
08/04/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.57600	0.53200	0
08/04/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.31400	1.25800	0
08/04/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.27700	2.22200	0
08/04/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02900	0.02500	0
08/04/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.10400	0.09400	0
08/04/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.20600	0.18600	0
08/04/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.47800	0.43700	0
08/04/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.13200	1.07500	0
08/04/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.08000	2.02500	0
08/04/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02200	0.01800	0
08/04/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.08400	0.07500	0
08/04/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.16500	0.14900	0
08/04/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.36600	0.33400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.89300	0.84100	0
08/04/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.78700	1.73300	0
08/04/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00300	0.00200	0
08/04/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.01900	0.01600	0
08/04/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.07500	0.06700	0
08/04/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.14800	0.13400	0
08/04/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.32200	0.29300	0
08/04/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.78700	0.73700	0
08/04/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.64300	1.58800	0
08/04/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00500	0.00400	0
08/04/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03300	0.02900	0
08/04/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.32600	2.27200	0
08/04/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.73300	9.78700	0
08/04/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
08/04/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.71600	3.76600	0
08/04/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.68800	5.74100	0
08/04/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.68400	7.73800	0
08/04/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.68300	9.73700	0
08/04/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02600	0.02500	0
08/04/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.17000	0.17400	0
08/04/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.70500	0.73000	0
08/04/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.53100	1.57100	0
08/04/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.45800	2.50400	0
08/04/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.40200	4.45300	0
08/04/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.38600	6.43900	0
08/04/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.38400	8.43800	0
08/04/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.38300	10.43700	0
08/04/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.02000	0
08/04/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.12600	0.12800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.59900	0.62100	0
08/04/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.39800	1.43600	0
08/04/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.31700	2.36200	0
08/04/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.25500	4.30500	0
08/04/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.23600	6.28900	0
08/04/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.23400	8.28800	0
08/04/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.23300	10.28700	0
08/04/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01300	0.01200	0
08/04/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06500	0.06200	0
08/04/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.41100	0.42400	0
08/04/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.13900	1.17300	0
08/04/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.03700	2.08100	0
08/04/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.96200	4.01200	0
08/04/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.93600	5.99000	0
08/04/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.93400	7.98800	0
08/04/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01000	0.00900	0
08/04/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04700	0.04500	0
08/04/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.30900	0.31900	0
08/04/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.97400	1.00500	0
08/04/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.85100	1.89300	0
08/04/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.76500	3.81500	0
08/04/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.73700	5.79100	0
08/04/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.73400	7.78800	0
08/04/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.81400	3.86400	0
08/04/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.78700	5.84000	0
08/04/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.78400	7.83800	0
08/04/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.78300	9.83700	0
08/04/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01000	0.01000	0
08/04/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.93300	9.98700	0
08/04/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01100	0.01100	0
08/04/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05500	0.05300	0
08/04/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.35800	0.36900	0
08/04/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.05600	1.08800	0
08/04/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.94300	1.98700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.86300	3.91300	0
08/04/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.83700	5.89000	0
08/04/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.83400	7.88800	0
08/04/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.83300	9.88700	0
08/04/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04300	0.04100	0
08/04/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.28700	0.29500	0
08/04/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.93400	0.96400	0
08/04/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.80400	1.84700	0
08/04/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.74400	2.79100	0
08/04/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.69700	4.74800	0
08/04/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.68500	6.73900	0
08/04/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.68400	8.73800	0
08/04/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.68300	10.73700	0
08/04/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.05100	0.04900	0
08/04/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.33300	0.34300	0
08/04/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.01500	1.04700	0
08/04/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.89700	1.94000	0
08/04/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.84000	2.88800	0
08/04/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.79500	4.84700	0
08/04/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.78500	6.83900	0
08/04/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.78400	8.83700	0
08/04/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.78300	10.83700	0
08/04/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01600	0.01600	0
08/04/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.09000	0.09100	0
08/04/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.50000	0.51800	0
08/04/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.26700	1.30300	0
08/04/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.17700	2.22100	0
08/04/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.10800	4.15800	0
08/04/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.08600	6.14000	0
08/04/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.08400	8.13800	0
08/04/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.08300	10.13700	0
08/04/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.99000	2.03400	0
08/04/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01500	0.01400	0
08/04/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07900	0.08000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.46900	0.48600	0
08/04/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.22400	1.25900	0
08/04/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.13000	2.17400	0
08/04/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.06000	4.11000	0
08/04/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.03600	6.09000	0
08/04/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.03400	8.08800	0
08/04/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.03300	10.08700	0
08/04/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.78560	6.75570	9,652
08/04/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.24600	0.22900	0
08/04/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.18600	1.15600	0
08/04/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.18600	2.15600	0
08/04/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.18600	3.15600	0
08/04/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.18600	4.15600	0
08/04/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.28400	0.26600	0
08/04/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.23600	1.20600	0
08/04/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.23600	2.20600	0
08/04/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.23600	3.20600	0
08/04/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.23600	4.20600	0
08/04/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.32500	0.30500	0
08/04/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.28600	1.25600	0
08/04/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.28600	2.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.28600	3.25600	0
08/04/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.28600	4.25600	0
08/04/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.17500	0.16300	0
08/04/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.10200	0.09600	0
08/04/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.93700	0.90800	0
08/04/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.93600	1.90600	0
08/04/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.93600	2.90600	0
08/04/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.93600	3.90600	0
08/04/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.14400	0.13400	0
08/04/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.03700	1.00700	0
08/04/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.03600	2.00600	0
08/04/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.03600	3.00600	0
08/04/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.03600	4.00600	0
08/04/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.08600	0.08000	0
08/04/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.88800	0.85900	0
08/04/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.88600	1.85600	0
08/04/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.88600	2.85600	0
08/04/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.88600	3.85600	0
08/04/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.12100	0.11300	0
08/04/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.98700	0.95700	0
08/04/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.98600	1.95600	0
08/04/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.98600	2.95600	0
08/04/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.98600	3.95600	0
08/04/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.20900	0.19400	0
08/04/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.13600	1.10600	0
08/04/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.13600	2.10600	0
08/04/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.13600	3.10600	0
08/04/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.13600	4.10600	0
08/04/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.03500	0.03400	0
08/04/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.64400	0.61600	0
08/04/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.63600	1.60600	0
08/04/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.63600	2.60600	0
08/04/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.63600	3.60600	0
08/04/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.04200	0.04000	0
08/04/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.69200	0.66400	0
08/04/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.68600	1.65600	0
08/04/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.68600	2.65600	0
08/04/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.68600	3.65600	0
08/04/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.06000	0.05700	0
08/04/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.78900	0.76100	0
08/04/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.78600	1.75600	0
08/04/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.78600	2.75600	0
08/04/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.78600	3.75600	0
08/04/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.07200	0.06800	0
08/04/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.83900	0.80900	0
08/04/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.83600	1.80600	0
08/04/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.83600	2.80600	0
08/04/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.83600	3.80600	0
08/04/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.02900	0.02800	0
08/04/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.59600	0.56900	0
08/04/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.58600	1.55600	0
08/04/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.58600	2.55600	0
08/04/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.58600	3.55600	0
08/04/2010	AU\$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.05000	0.04800	0
08/04/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.74100	0.71200	0
08/04/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.54800	0.52200	0
08/04/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.53600	1.50600	0
08/04/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.53600	2.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.53600	3.50600	0
08/04/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.73600	1.70600	0
08/04/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.73600	2.70600	0
08/04/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.73600	3.70600	0
08/04/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.02500	0.02400	0
08/04/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.48900	0.51800	0
08/04/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.46400	2.49400	0
08/04/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.46400	4.49400	0
08/04/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.46400	6.49400	0
08/04/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.46400	8.49400	0
08/04/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01200	0.01600	0
08/04/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00600	0
08/04/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.31400	0.34200	0
08/04/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.26400	2.29400	0
08/04/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.26400	4.29400	0
08/04/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.26400	6.29400	0
08/04/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.26400	8.29400	0
08/04/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01000	0.01300	0
08/04/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.44300	0.47200	0
08/04/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.41400	2.44400	0
08/04/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.41400	4.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.41400	6.44400	0
08/04/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.41400	8.44400	0
08/04/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
08/04/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.23600	0.26200	0
08/04/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.16400	2.19400	0
08/04/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.16400	4.19400	0
08/04/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.16400	6.19400	0
08/04/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.16400	8.19400	0
08/04/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00300	0.00500	0
08/04/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.27400	0.30100	0
08/04/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.21400	2.24400	0
08/04/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.21400	4.24400	0
08/04/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.21400	6.24400	0
08/04/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.21400	8.24400	0
08/04/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00600	0.00800	0
08/04/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.35600	0.38400	0
08/04/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.31400	2.34400	0
08/04/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.31400	4.34400	0
08/04/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.31400	6.34400	0
08/04/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.31400	8.34400	0
08/04/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00800	0.01000	0
08/04/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.39900	0.42800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.36400	2.39400	0
08/04/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.36400	4.39400	0
08/04/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.36400	6.39400	0
08/04/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.36400	8.39400	0
08/04/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.07300	0.08800	0
08/04/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.86500	1.89500	0
08/04/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.86400	3.89400	0
08/04/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.86400	5.89400	0
08/04/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.86400	7.89400	0
08/04/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.13500	0.15700	0
08/04/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.01400	2.04400	0
08/04/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.01400	4.04400	0
08/04/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.01400	6.04400	0
08/04/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.01400	8.04400	0
08/04/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
08/04/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.20000	0.22400	0
08/04/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.11400	2.14400	0
08/04/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.11400	4.14400	0
08/04/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.11400	6.14400	0
08/04/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.11400	8.14400	0
08/04/2010	AU\$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/04/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.10800	0.12800	0
08/04/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.96400	1.99400	0
08/04/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.96400	3.99400	0
08/04/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.96400	5.99400	0
08/04/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.96400	7.99400	0
08/04/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
08/04/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.16600	0.19000	0
08/04/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.06400	2.09400	0
08/04/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.06400	4.09400	0
08/04/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.06400	6.09400	0
08/04/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.06400	8.09400	0
08/04/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.08900	0.10700	0
08/04/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.03900	0.04900	0
08/04/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.71500	1.74500	0
08/04/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.71400	3.74400	0
08/04/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.71400	5.74400	0
08/04/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.71400	7.74400	0
08/04/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.04800	0.06000	0
08/04/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.76500	1.79500	0
08/04/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.76400	3.79400	0
08/04/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.76400	5.79400	0
08/04/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.76400	7.79400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/04/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.06000	0.07300	0
08/04/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.81500	1.84500	0
08/04/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.81400	3.84400	0
08/04/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.81400	5.84400	0
08/04/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.81400	7.84400	0
08/04/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.82050	6.78900	4,490
08/04/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.84980	6.81660	300
08/04/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.33100	7.32760	85
08/04/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.14300	0.13600	0
08/04/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.11500	0.11400	0
08/04/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.17400	0.16700	0
08/04/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.09300	0.08900	0
08/04/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.13400	0.13600	0
08/04/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.11200	0.10800	0
08/04/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	7.44290	7.43920	0
09/04/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.35300	7.37630	262,645
09/04/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.20300	3.22600	0
09/04/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.15300	3.17600	0
09/04/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.60300	1.62600	0
09/04/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.60300	2.62600	0
09/04/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.12800	0.13700	0
09/04/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	0.90700	0.93000	0
09/04/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	1.90300	1.92600	0
09/04/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	2.90300	2.92600	0
09/04/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.00600	1.02900	0
09/04/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.00300	2.02600	0
09/04/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.00300	3.02600	0
09/04/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.22500	0.23800	0
09/04/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.10500	1.12800	0
09/04/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.10300	3.12600	0
09/04/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.01100	0.01100	140
09/04/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.19500	0.20700	0
09/04/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.05500	1.07800	0
09/04/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.05300	2.07600	0
09/04/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.05300	3.07600	0
09/04/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00700	0.00700	0
09/04/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.66800	0.69000	0
09/04/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.65300	1.67600	0
09/04/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.65300	2.67600	0
09/04/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.11100	0.11900	7,500
09/04/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.85300	1.87600	0
09/04/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.85300	2.87600	0
09/04/2010	\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.09700	0.10300	1,430
09/04/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.81000	0.83300	0
09/04/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.80300	1.82600	0
09/04/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.80300	2.82600	0
09/04/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.76200	0.78500	0
09/04/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.75300	1.77600	0
09/04/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.75300	2.77600	0
09/04/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.71500	0.73700	0
09/04/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.70300	1.72600	0
09/04/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.70300	2.72600	0
09/04/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.04700	0.05000	21,795
09/04/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.57600	0.59700	0
09/04/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.55300	1.57700	0
09/04/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.55300	2.57600	0
09/04/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.04000	0.04300	450
09/04/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.53200	0.55200	0
09/04/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.50300	1.52700	0
09/04/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.50300	2.52600	0
09/04/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.03500	0.03700	55
09/04/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.48800	0.50800	0
09/04/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.45300	1.47700	0
09/04/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.45300	2.47600	0
09/04/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.29100	0.30700	0
09/04/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.20400	1.22700	0
09/04/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.20300	2.22600	0
09/04/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.01900	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.32700	0.34400	0
09/04/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.25400	1.27700	0
09/04/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.25300	2.27600	0
09/04/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.03000	0.03200	0
09/04/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.25300	3.27600	0
09/04/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.14700	0.15700	0
09/04/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.70300	3.72600	0
09/04/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.50300	3.52600	0
09/04/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.45300	3.47600	0
09/04/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.35300	3.37600	0
09/04/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.36500	0.38300	0
09/04/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.30400	1.32700	0
09/04/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.30300	2.32600	0
09/04/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.30300	3.32600	0
09/04/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.75300	3.77600	0
09/04/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02200	0.02300	0
09/04/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
09/04/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
09/04/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.02600	0.02700	0
09/04/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.65300	3.67600	0
09/04/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.55300	3.57600	0
09/04/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.40300	3.42600	0
09/04/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.44600	0.46500	0
09/04/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.40400	1.42700	0
09/04/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.40300	2.42600	0
09/04/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.40500	0.42300	0
09/04/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.35400	1.37700	0
09/04/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	21,795
09/04/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.25700	0.27200	0
09/04/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.15400	1.17800	0
09/04/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.15300	2.17600	0
09/04/2010	\$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.16800	0.17900	0
09/04/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.85900	0.88200	0
09/04/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.35300	2.37600	0
09/04/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.85300	3.87600	0
09/04/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01200	0.01300	0
09/04/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.62200	0.64300	0
09/04/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.10300	2.12600	0
09/04/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.60300	3.62600	0
09/04/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.08400	0.08900	6,350
09/04/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
09/04/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	21,978

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.07200	0.07700	100
09/04/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.06300	0.06700	17,000
09/04/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00100	0.00000	0
09/04/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.05400	0.05800	33
09/04/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01600	0.01700	0
09/04/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.00900	0.01000	1,900
09/04/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01400	0.01500	135
09/04/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	5.09700	5.07400	0
09/04/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.86100	0.83900	6
09/04/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	3.04700	3.02400	0
09/04/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.14700	3.12400	0
09/04/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.24700	5.22400	0
09/04/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	1.00600	0.98400	0
09/04/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	3.09700	3.07400	0
09/04/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.19700	3.17400	0
09/04/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.29700	3.27400	0
09/04/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.39700	5.37400	0
09/04/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.81300	0.79100	0
09/04/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.19700	5.17400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.45100	0.43200	0
09/04/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	2.09800	2.07500	0
09/04/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.19800	2.17400	0
09/04/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.29700	2.27400	0
09/04/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.41000	0.39100	0
09/04/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.14800	2.12500	0
09/04/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.24700	2.22400	0
09/04/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.84700	4.82400	0
09/04/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.36900	0.35100	0
09/04/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.99800	1.97500	0
09/04/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.79800	1.77500	0
09/04/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.54700	4.52400	0
09/04/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.89700	4.87400	0
09/04/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.33100	0.31300	130
09/04/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.94800	1.92500	0
09/04/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.01900	0.01700	0
09/04/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.90900	0.88700	0
09/04/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.89700	3.87400	0
09/04/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.89700	6.87400	0
09/04/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.39700	8.37400	0
09/04/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.64700	3.62400	0
09/04/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.14700	5.12400	0
09/04/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.64700	6.62400	0
09/04/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.14700	8.12400	0
09/04/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.16500	0.15300	0
09/04/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.69800	1.67500	0
09/04/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.89800	1.87500	0
09/04/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.49700	4.47400	0
09/04/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.10400	0.09600	10,000
09/04/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.84800	1.82500	0
09/04/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.84700	3.82400	0
09/04/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.84700	5.82400	0
09/04/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05200	0.04700	0
09/04/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.64900	1.62600	0
09/04/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.64700	4.62400	0
09/04/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.64700	5.62400	0
09/04/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.49900	1.47600	0
09/04/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.59900	1.57600	0
09/04/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.99700	3.97400	0
09/04/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.99700	4.97400	0
09/04/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.99700	5.97400	0
09/04/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04300	0.03900	0
09/04/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.49700	8.47400	0
09/04/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.59700	4.57400	0
09/04/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.59700	6.57400	0
09/04/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.59700	8.57400	0
09/04/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.44700	4.42400	0
09/04/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.44700	6.42400	0
09/04/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.44700	8.42400	0
09/04/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.39700	4.37400	0
09/04/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.39700	6.37400	0
09/04/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.34700	8.32400	0
09/04/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.64700	2.62400	0
09/04/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.67300	0.65100	0
09/04/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.34700	2.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.44700	2.42400	0
09/04/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.54700	2.52400	0
09/04/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.74700	2.72400	0
09/04/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.84700	2.82400	0
09/04/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.94700	2.92400	0
09/04/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	5.04700	5.02400	0
09/04/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	2.04800	2.02500	0
09/04/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.79700	4.77400	0
09/04/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.71900	0.69700	0
09/04/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.39700	2.37400	0
09/04/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.49700	2.47400	0
09/04/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.59700	2.57400	0
09/04/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.69700	2.67400	0
09/04/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.79700	2.77400	0
09/04/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.89700	2.87400	0
09/04/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.99700	2.97400	0
09/04/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.24700	8.22400	0
09/04/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06200	0.05700	6,000
09/04/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.69700	6.67400	0
09/04/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.69700	8.67400	0
09/04/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.64700	8.62400	0
09/04/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.54700	6.52400	0
09/04/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.54700	8.52400	0
09/04/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.14700	10.12400	0
09/04/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.49700	6.47400	0
09/04/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.74700	6.72400	0
09/04/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.74700	8.72400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.29700	8.27400	0
09/04/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.19400	0.18100	100
09/04/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.62700	0.60600	0
09/04/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	4.09700	4.07400	0
09/04/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	6.09700	6.07400	0
09/04/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07400	0.06800	3,950
09/04/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.76600	0.74400	0
09/04/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.74800	1.72500	0
09/04/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.24700	3.22400	0
09/04/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.24700	4.22400	0
09/04/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.24700	6.22400	0
09/04/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.08800	0.08100	0
09/04/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.29700	4.27400	0
09/04/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.29700	5.27400	0
09/04/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.29700	6.27400	0
09/04/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.34700	3.32400	0
09/04/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.34700	4.32400	0
09/04/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.34700	5.32400	0
09/04/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.34700	6.32400	0
09/04/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.14700	4.12400	0
09/04/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.14700	6.12400	0
09/04/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03500	0.03200	0
09/04/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.58200	0.56100	0
09/04/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.54900	1.52600	0
09/04/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	4.04700	4.02400	0
09/04/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	6.04700	6.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.02900	0.02600	0
09/04/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.53700	0.51700	430
09/04/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02300	0.02100	0
09/04/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.49400	0.47400	200
09/04/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.45000	1.42700	0
09/04/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.94700	3.92400	0
09/04/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.94700	4.92400	0
09/04/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.94700	5.92400	0
09/04/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01200	0.01100	0
09/04/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.30100	1.27800	0
09/04/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.79700	3.77400	0
09/04/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.79700	5.77400	0
09/04/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.00900	0.00900	0
09/04/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.25200	1.22900	0
09/04/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.74700	3.72400	0
09/04/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.74700	4.72400	0
09/04/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.74700	5.72400	0
09/04/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00700	0.00700	0
09/04/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.29400	0.27700	0
09/04/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.20200	1.17900	0
09/04/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.69700	3.67400	0
09/04/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.69700	4.67400	0
09/04/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.69700	5.67400	0
09/04/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.25800	0.24300	0
09/04/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.15300	1.13000	0
09/04/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01500	0.01400	0
09/04/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.35100	1.32800	0
09/04/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.14700	7.12400	0
09/04/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.19700	4.17400	0
09/04/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.19700	7.17400	0
09/04/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.24700	7.22400	0
09/04/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.40000	1.37700	0
09/04/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	1.10400	1.08100	0
09/04/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.14200	0.13100	10,000
09/04/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.95800	0.93500	0
09/04/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.44700	5.42400	0
09/04/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.94700	6.92400	0
09/04/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.12200	0.11200	0
09/04/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.89700	8.87400	0
09/04/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.99700	6.97400	0
09/04/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.99700	8.97400	0
09/04/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22500	0.21100	100
09/04/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	7.09700	7.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	9.09700	9.07400	0
09/04/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.19700	9.17400	0
09/04/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.14700	9.12400	0
09/04/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.34700	7.32400	0
09/04/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.34700	9.32400	0
09/04/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.39700	3.37400	0
09/04/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.39700	7.37400	0
09/04/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.39700	9.37400	0
09/04/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.44700	3.42400	0
09/04/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.44700	7.42400	0
09/04/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.44700	9.42400	0
09/04/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.24700	9.22400	0
09/04/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.94700	8.92400	0
09/04/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.84700	6.82400	0
09/04/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.84700	8.82400	0
09/04/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.79700	6.77400	0
09/04/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.79700	8.77400	0
09/04/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	1.05500	1.03200	0
09/04/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.46910	7.49410	15,679
09/04/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01700	0.01700	0
09/04/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.68600	0.70500	0
09/04/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.62400	1.64800	0
09/04/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.62000	2.64500	0
09/04/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.61900	3.64400	0
09/04/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01900	0.01900	0
09/04/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.18500	0.19200	0
09/04/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.72700	0.74600	0
09/04/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.67300	1.69800	0
09/04/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.67000	2.69500	0
09/04/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.66900	3.69400	0
09/04/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.17300	0.17900	509
09/04/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01600	0.01600	0
09/04/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.16200	0.16800	100
09/04/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.64700	0.66500	0
09/04/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.57400	1.59900	0
09/04/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.57000	2.59500	0
09/04/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.56900	3.59400	0
09/04/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01500	0.01500	0
09/04/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.15200	0.15700	0
09/04/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.60900	0.62600	0
09/04/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.52500	1.54900	0
09/04/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.52000	2.54500	0
09/04/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.51900	3.54400	0
09/04/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01300	0.01300	0
09/04/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.13400	0.13700	0
09/04/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.53600	0.55300	0
09/04/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.42600	1.45100	0
09/04/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.42000	2.44500	0
09/04/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.41900	3.44400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01200	0.01200	0
09/04/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.12500	0.12900	0
09/04/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.50100	0.51800	0
09/04/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.37700	1.40100	0
09/04/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.37000	2.39500	0
09/04/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.36900	3.39400	0
09/04/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.01100	0.01100	0
09/04/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.11800	0.12100	0
09/04/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.46800	0.48500	0
09/04/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.32800	1.35200	0
09/04/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.32000	2.34500	0
09/04/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.31900	3.34400	0
09/04/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00900	0.00900	0
09/04/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.37700	0.39300	0
09/04/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.18100	1.20500	0
09/04/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.17100	2.19500	0
09/04/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.16900	3.19400	0
09/04/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00900	0.00900	0
09/04/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.10400	0.10700	0
09/04/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.40600	0.42200	0
09/04/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.23000	1.25400	0
09/04/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.22000	2.24500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.21900	3.24400	0
09/04/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00700	0.00700	0
09/04/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08700	0.08900	585
09/04/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.32300	0.33800	0
09/04/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.08400	1.10800	0
09/04/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.07100	2.09600	0
09/04/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.06900	3.09400	0
09/04/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.09800	0.10000	0
09/04/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.02200	0.02200	0
09/04/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.21200	0.22000	0
09/04/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.81100	0.83100	0
09/04/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.77200	1.79700	0
09/04/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.77000	2.79400	0
09/04/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.76900	3.79400	0
09/04/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.02000	0.02000	0
09/04/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.19800	0.20500	0
09/04/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.76800	0.78800	0
09/04/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.72300	1.74800	0
09/04/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.72000	2.74500	0
09/04/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.71900	3.74400	0
09/04/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01400	0.01400	0
09/04/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.14200	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.57200	0.58900	0
09/04/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.47500	1.50000	0
09/04/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.47000	2.49500	0
09/04/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.46900	3.49400	0
09/04/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.01000	0.01000	0
09/04/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.11100	0.11300	0
09/04/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.43600	0.45200	0
09/04/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.27900	1.30300	0
09/04/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.27000	2.29500	0
09/04/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.26900	3.29400	0
09/04/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.09300	0.09400	3,000
09/04/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.34900	0.36500	0
09/04/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.13200	1.15600	0
09/04/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.12100	2.14600	0
09/04/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.11900	3.14400	0
09/04/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03600	0.03500	0
09/04/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.04100	0.04000	0
09/04/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.07400	0.07500	500
09/04/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.06300	0.06300	3,000
09/04/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.04300	0.04200	0
09/04/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04700	0.04600	0
09/04/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.24300	0.25200	100
09/04/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.07000	0.07100	0
09/04/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.20100	1.17700	0
09/04/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.37400	0.35800	0
09/04/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.57800	1.55200	0
09/04/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.67400	1.64800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.29400	1.26900	0
09/04/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.72200	1.69600	0
09/04/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.15500	1.13100	0
09/04/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.86700	1.84100	0
09/04/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01300	0.01200	0
09/04/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.23000	0.22100	0
09/04/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.97400	0.95000	0
09/04/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.88900	2.86400	0
09/04/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.88200	4.85700	0
09/04/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.88100	6.85600	0
09/04/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.88100	8.85600	0
09/04/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.01000	0.00900	0
09/04/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.16700	0.15800	0
09/04/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.84200	0.81900	0
09/04/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.74100	2.71600	0
09/04/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.73200	4.70700	0
09/04/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.73100	6.70600	0
09/04/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.73100	8.70600	0
09/04/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.10300	0.09500	0
09/04/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.67300	0.65300	0
09/04/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.54500	2.52000	0
09/04/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.53200	4.50700	0
09/04/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.53100	6.50600	0
09/04/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.53100	8.50600	0
09/04/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04900	0.04400	0
09/04/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.47900	0.46100	0
09/04/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.30100	2.27600	0
09/04/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.28200	4.25700	0
09/04/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.28100	6.25600	0
09/04/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.28100	8.25600	0
09/04/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04200	0.03700	0
09/04/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.44300	0.42600	0
09/04/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.25300	2.22800	0
09/04/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.23200	4.20700	0
09/04/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.23100	6.20600	0
09/04/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.23100	8.20600	0
09/04/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.92900	0.90600	0
09/04/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01500	0.01400	0
09/04/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.25400	0.24400	0
09/04/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	1.01800	0.99500	0
09/04/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.93800	2.91300	0
09/04/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.93200	4.90700	0
09/04/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.93100	6.90600	0
09/04/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.93100	8.90600	0
09/04/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01100	0.01000	0
09/04/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.18700	0.17800	0
09/04/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.88500	0.86300	0
09/04/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.79000	2.76500	0
09/04/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.78200	4.75700	0
09/04/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.78100	6.75600	0
09/04/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.78100	8.75600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00200	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01200	0.01100	0
09/04/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.20800	0.19900	0
09/04/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.84000	2.81500	0
09/04/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.83200	4.80700	0
09/04/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.83100	6.80600	0
09/04/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.83100	8.80600	0
09/04/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
09/04/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.14900	0.14100	0
09/04/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.79900	0.77700	0
09/04/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.69200	2.66700	0
09/04/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.68200	4.65700	0
09/04/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.68100	6.65600	0
09/04/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.68100	8.65600	0
09/04/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
09/04/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.13200	0.12400	0
09/04/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.75600	0.73500	0
09/04/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.64300	2.61800	0
09/04/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.63200	4.60700	0
09/04/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.63100	6.60600	0
09/04/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.63100	8.60600	0
09/04/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
09/04/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.11700	0.10900	0
09/04/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.71500	0.69300	0
09/04/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.59400	2.56900	0
09/04/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.58200	4.55700	0
09/04/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.58100	6.55600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.58100	8.55600	0
09/04/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00600	0.00500	0
09/04/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.09000	0.08200	0
09/04/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.63300	0.61300	0
09/04/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.49600	2.47100	0
09/04/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.48200	4.45700	0
09/04/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.48100	6.45600	0
09/04/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.48100	8.45600	0
09/04/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07800	0.07100	0
09/04/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.59300	0.57400	0
09/04/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.44700	2.42200	0
09/04/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.43200	4.40700	0
09/04/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.43100	6.40600	0
09/04/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.43100	8.40600	0
09/04/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.55400	0.53500	0
09/04/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05800	0.05200	0
09/04/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.51600	0.49800	0
09/04/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.35000	2.32500	0
09/04/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.33200	4.30700	0
09/04/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.33100	6.30600	0
09/04/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.33100	8.30600	0
09/04/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00500	0.00400	0
09/04/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06700	0.06100	0
09/04/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.39800	2.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.38200	4.35700	0
09/04/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.38100	6.35600	0
09/04/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.38100	8.35600	0
09/04/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.58450	7.61150	6,580
09/04/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01500	0.01400	0
09/04/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05900	0.05800	0
09/04/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.27000	0.27800	0
09/04/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.75700	0.77700	0
09/04/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.64800	1.67500	0
09/04/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.63700	2.66400	0
09/04/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.63500	3.66200	0
09/04/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.15800	0.16100	0
09/04/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01400	0.01300	0
09/04/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05700	0.05600	300
09/04/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.72200	0.74100	0
09/04/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.60000	1.62600	0
09/04/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.58700	2.61400	0
09/04/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.58500	3.61200	0
09/04/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01300	0.01300	0
09/04/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05500	0.05400	0
09/04/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.24600	0.25200	0
09/04/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.68700	0.70600	0
09/04/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.55200	1.57800	0
09/04/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.53700	2.56400	0
09/04/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.53500	3.56200	0
09/04/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01200	0.01200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.05300	0.05200	0
09/04/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.23400	0.24100	0
09/04/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.65400	0.67200	0
09/04/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.50300	1.52900	0
09/04/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.48700	2.51400	0
09/04/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.48500	3.51200	0
09/04/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.25800	0.26500	0
09/04/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01200	0.01100	0
09/04/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.05100	0.05000	0
09/04/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.22400	0.23000	4,400
09/04/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.62100	0.63900	0
09/04/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.45500	1.48100	0
09/04/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.43800	2.46500	0
09/04/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.43500	3.46200	0
09/04/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.01100	0.01000	0
09/04/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.05000	0.04900	0
09/04/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.21400	0.21900	0
09/04/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.59000	0.60700	0
09/04/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.40700	1.43300	0
09/04/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.38800	2.41500	0
09/04/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.38500	3.41200	0
09/04/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.01000	0.01000	0
09/04/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04800	0.04700	0
09/04/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.20400	0.20900	0
09/04/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.56000	0.57700	0
09/04/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.36000	1.38500	0
09/04/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.33800	2.36500	0
09/04/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.33500	3.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.04200	0.04100	0
09/04/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.17200	0.17500	0
09/04/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.45100	0.46500	0
09/04/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.17200	1.19600	0
09/04/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.14000	2.16700	0
09/04/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.31200	0.32200	0
09/04/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.13500	3.16200	0
09/04/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.04400	0.04300	0
09/04/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.17900	0.18300	0
09/04/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.47700	0.49100	0
09/04/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.21800	1.24300	0
09/04/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.18900	2.21600	0
09/04/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.18500	3.21200	0
09/04/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.15100	0.15400	117
09/04/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00700	0.00700	0
09/04/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.04100	0.04000	0
09/04/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.16500	0.16800	0
09/04/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.42700	0.44000	0
09/04/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.12500	1.15000	0
09/04/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.09000	2.11700	0
09/04/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.08500	3.11200	0
09/04/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.19600	0.20000	0
09/04/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01700	0.01600	0
09/04/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.06300	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.29700	0.30600	0
09/04/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.83100	0.85300	0
09/04/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.74600	1.77200	0
09/04/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.73600	2.76300	0
09/04/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.73500	3.76200	0
09/04/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01600	0.01500	0
09/04/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.06100	0.06000	0
09/04/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.28300	0.29200	0
09/04/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.79400	0.81500	0
09/04/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.69700	1.72400	0
09/04/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.68700	2.71300	0
09/04/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.68500	3.71200	0
09/04/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.01000	0.00900	0
09/04/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04600	0.04500	0
09/04/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.53100	0.54700	0
09/04/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.31200	1.33800	0
09/04/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.28900	2.31500	0
09/04/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.28500	3.31200	0
09/04/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00900	0.00900	0
09/04/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04500	0.04400	0
09/04/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.18700	0.19100	0
09/04/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.50400	0.51900	0
09/04/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.26500	1.29000	0
09/04/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.23900	2.26600	0
09/04/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.23500	3.26200	0
09/04/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.03000	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10800	0.10800	0
09/04/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.53500	4.56200	0
09/04/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.10400	0.10500	330
09/04/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.08000	0.08000	0
09/04/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09700	0.09800	0
09/04/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07800	0.07800	0
09/04/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.04400	2.01700	0
09/04/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.71300	1.68700	0
09/04/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.99600	1.96900	0
09/04/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.62000	1.59400	0
09/04/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.57400	1.54700	0
09/04/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.49600	3.46800	0
09/04/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.46900	5.44200	0
09/04/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.46700	7.44000	0
09/04/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03100	0.02900	0
09/04/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.27000	0.25800	0
09/04/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.95300	0.93000	0
09/04/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.81100	2.78300	0
09/04/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.77500	4.74800	0
09/04/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.76700	6.74000	0
09/04/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.76600	8.73900	0
09/04/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00500	0.00400	0
09/04/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02800	0.02700	0
09/04/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24700	0.23600	0
09/04/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.76200	2.73400	0
09/04/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.72600	4.69800	0
09/04/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.71700	6.69000	0
09/04/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.71600	8.68900	0
09/04/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01300	0.01300	0
09/04/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.11000	0.10400	0
09/04/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.59900	0.58100	0
09/04/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.37700	2.34900	0
09/04/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.33200	4.30400	0
09/04/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.31700	6.29000	0
09/04/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.31600	8.28900	0
09/04/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
09/04/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09700	0.09200	0
09/04/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.56300	0.54500	0
09/04/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.32900	2.30100	0
09/04/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.28300	4.25500	0
09/04/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.26700	6.24000	0
09/04/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.26600	8.23900	0
09/04/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.91200	0.88900	0
09/04/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04100	0.03900	0
09/04/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.34300	0.32900	0
09/04/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.08100	1.05700	0
09/04/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.95700	2.92900	0
09/04/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.92300	4.89600	0
09/04/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.91700	6.89000	0
09/04/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.91600	8.88900	0
09/04/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.16700	1.14300	0
09/04/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03400	0.03200	0
09/04/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.29300	0.28000	0
09/04/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.99500	0.97200	0
09/04/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.86000	2.83200	0
09/04/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.82400	4.79700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.81700	6.79000	0
09/04/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.81600	8.78900	0
09/04/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.52800	0.51100	0
09/04/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03800	0.03500	0
09/04/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.31700	0.30400	0
09/04/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.03800	1.01400	0
09/04/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.90800	2.88000	0
09/04/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.87400	4.84700	0
09/04/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.86700	6.84000	0
09/04/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.86600	8.83900	0
09/04/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02600	0.02400	0
09/04/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22600	0.21600	0
09/04/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.87000	0.84800	0
09/04/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.71400	2.68600	0
09/04/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.67600	4.64900	0
09/04/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.66700	6.64000	0
09/04/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.66600	8.63900	0
09/04/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02300	0.02200	0
09/04/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.20600	0.19600	0
09/04/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.83000	0.80800	0
09/04/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.66600	2.63800	0
09/04/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.62700	4.59900	0
09/04/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.61700	6.59000	0
09/04/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.61600	8.58900	0
09/04/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02100	0.02000	0
09/04/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18700	0.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.79000	0.76900	0
09/04/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.61700	2.58900	0
09/04/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.57800	4.55000	0
09/04/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.56700	6.54000	0
09/04/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.56600	8.53900	0
09/04/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.67400	0.65400	0
09/04/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01900	0.01800	0
09/04/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.17000	0.16100	0
09/04/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.75000	0.73000	0
09/04/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.56900	2.54100	0
09/04/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.52800	4.50100	0
09/04/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.51700	6.49000	0
09/04/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.51600	8.48900	0
09/04/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01800	0.01700	0
09/04/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.15300	0.14500	0
09/04/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.71200	0.69100	0
09/04/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.52100	2.49300	0
09/04/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.47900	4.45200	0
09/04/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.46700	6.44000	0
09/04/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.46600	8.43900	0
09/04/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01600	0.01500	0
09/04/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.13800	0.13000	0
09/04/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.47300	2.44500	0
09/04/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.43000	4.40200	0
09/04/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.41700	6.39000	0
09/04/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.41600	8.38900	0
09/04/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.12400	1.10000	0
09/04/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01400	0
09/04/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.12300	0.11600	0
09/04/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.63600	0.61700	0
09/04/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.42500	2.39700	0
09/04/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.38100	4.35300	0
09/04/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.36700	6.34000	0
09/04/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.36600	8.33900	0
09/04/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.69970	7.72850	0
09/04/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.37600	0.39000	0
09/04/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.35800	0.37100	0
09/04/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.39500	0.40900	0
09/04/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.24800	0.25800	30,000
09/04/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.08600	0.09000	30,000
09/04/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.88600	2.86200	0
09/04/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.64500	0.63100	0
09/04/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.04800	1.03000	0
09/04/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.70800	0.69300	0
09/04/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.67600	0.66200	0
09/04/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.27660	11.24420	32,050
09/04/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01000	0.01000	0
09/04/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.03600	0.03500	0
09/04/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.72100	0.69400	0
09/04/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.68000	1.64800	0
09/04/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.04300	0.04300	8,032
09/04/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.19200	0.18600	0
09/04/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.85300	0.82400	0
09/04/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.82900	1.79700	0
09/04/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.05700	0.05600	0
09/04/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.26600	0.25600	0
09/04/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.03900	1.00800	0
09/04/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.24500	0.23700	0
09/04/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.99200	0.96100	0
09/04/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.01800	0.01800	0
09/04/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.06100	0.06000	0
09/04/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.29200	0.28100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.08800	1.05700	0
09/04/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.11000	0.10800	0
09/04/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.55700	0.53500	0
09/04/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.48200	1.45000	0
09/04/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00900	0.00900	0
09/04/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.14000	0.13600	0
09/04/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.67800	0.65300	0
09/04/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01000	0.01100	0
09/04/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.03800	0.03800	0
09/04/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.16400	0.15900	0
09/04/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.76400	0.73700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.73000	1.69800	0
09/04/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.07000	0.06900	0
09/04/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.35000	0.33600	0
09/04/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.02200	0.02200	0
09/04/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.08100	0.08000	0
09/04/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.41300	0.39600	0
09/04/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.28400	1.25300	0
09/04/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.03200	0.03100	0
09/04/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.12900	0.12600	0
09/04/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.63700	0.61300	0
09/04/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.58100	1.54900	0
09/04/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.10200	0.10000	0
09/04/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.51900	0.49800	0
09/04/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.43200	1.40000	0
09/04/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.01900	0.01900	0
09/04/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06500	0.06400	0
09/04/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.13700	1.10600	0
09/04/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.02100	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.07600	0.07400	28
09/04/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.38100	0.36500	0
09/04/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.23500	1.20400	0
09/04/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.02400	0.02400	0
09/04/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08800	0.08600	0
09/04/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.44700	0.42900	0
09/04/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.33300	1.30200	0
09/04/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.02500	0.02500	0
09/04/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.09500	0.09300	0
09/04/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.38300	1.35100	0
09/04/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.03000	0.03000	0
09/04/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.11900	0.11600	0
09/04/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.59600	0.57300	0
09/04/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.53100	1.49900	0
09/04/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01200	0.01200	0
09/04/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.01700	0.01700	0
09/04/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.22600	0.21900	0
09/04/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.94500	0.91500	0
09/04/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.92900	1.89700	0
09/04/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00300	0.00300	8,032
09/04/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.20900	0.20200	0
09/04/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.89900	0.86900	0
09/04/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01100	0.01100	0
09/04/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.04000	0.04000	0
09/04/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.17800	0.17200	0
09/04/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.80800	0.78000	0
09/04/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.77900	1.74700	0
09/04/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.04600	0.04600	0
09/04/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.48300	0.46300	0
09/04/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.87900	1.84700	0
09/04/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.37700	3.34400	0
09/04/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.03300	0.03300	0
09/04/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.32000	0.30800	0
09/04/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.63000	1.59900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.12700	3.09400	0
09/04/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.02000	0.02000	0
09/04/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.15100	0.14700	0
09/04/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.18600	1.15500	0
09/04/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.67700	2.64500	0
09/04/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00700	0.00700	0
09/04/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01600	0.01600	0
09/04/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.02800	0.02800	0
09/04/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.05300	0.05200	0
09/04/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01500	0.01500	0
09/04/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.02600	0.02600	0
09/04/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.04900	0.04900	0
09/04/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00500	0.00600	0
09/04/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
09/04/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01300	0.01400	11,194
09/04/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.47700	2.44500	0
09/04/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.57700	2.54500	0
09/04/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.52700	2.49500	0
09/04/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.27800	2.24500	0
09/04/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.17800	2.14600	0
09/04/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.22800	2.19600	0
09/04/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.12800	2.09600	0
09/04/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.97900	1.94600	0
09/04/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.02800	1.99600	0
09/04/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.72700	2.69500	0
09/04/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.07800	2.04600	0
09/04/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.07700	3.04400	0
09/04/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.22700	3.19400	0
09/04/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.02700	2.99400	0
09/04/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.42700	2.39500	0
09/04/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.62700	2.59500	0
09/04/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.92700	2.89400	0
09/04/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.32700	2.29500	0
09/04/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.87700	2.84400	0
09/04/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.37700	2.34500	0
09/04/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.22300	8.25600	0
09/04/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.22300	10.25600	0
09/04/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.62400	3.65700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.62300	7.65600	0
09/04/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.62300	9.65600	0
09/04/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	9.12300	9.15600	0
09/04/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.67400	3.70700	0
09/04/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.67300	5.70600	0
09/04/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.67300	7.70600	0
09/04/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.67300	9.70600	0
09/04/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.92300	9.95600	0
09/04/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.92300	7.95600	0
09/04/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.37500	3.40800	0
09/04/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.37300	9.40600	0
09/04/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.57400	3.60700	0
09/04/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.57300	5.60600	0
09/04/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.57300	7.60600	0
09/04/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.57300	9.60600	0
09/04/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.27500	3.30800	0
09/04/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.27300	9.30600	0
09/04/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.97300	8.00600	0
09/04/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.97300	10.00600	0
09/04/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.07300	8.10600	0
09/04/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	10.07300	10.10600	0
09/04/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.02300	8.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	10.02300	10.05600	0
09/04/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.87400	3.90700	0
09/04/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.87300	7.90600	0
09/04/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.87300	9.90600	0
09/04/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.77300	7.80600	0
09/04/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.77300	9.80600	0
09/04/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.82400	3.85700	0
09/04/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.82300	5.85600	0
09/04/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.82300	9.85600	0
09/04/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.72300	7.75600	0
09/04/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.72300	9.75600	0
09/04/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.47300	7.50600	0
09/04/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.47300	9.50600	0
09/04/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.42500	3.45800	0
09/04/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.42300	5.45600	0
09/04/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.42300	7.45600	0
09/04/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.42300	9.45600	0
09/04/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.52400	3.55700	0
09/04/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.52300	5.55600	0
09/04/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.52300	7.55600	0
09/04/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.52300	9.55600	0
09/04/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	3.07600	3.10900	0
09/04/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.13600	2.17000	0
09/04/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.22300	6.25600	0
09/04/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.67800	2.71200	0
09/04/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	1.12200	1.15500	0
09/04/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.59900	1.63200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.08800	2.12100	0
09/04/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.57900	2.61200	0
09/04/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.07400	4.10700	0
09/04/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	5.07300	5.10600	0
09/04/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.07300	6.10600	0
09/04/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	7.07300	7.10600	0
09/04/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.82700	2.86000	0
09/04/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	1.07600	1.10800	0
09/04/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.55100	1.58400	0
09/04/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.03900	2.07200	0
09/04/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.53000	2.56300	0
09/04/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	3.02600	3.05900	0
09/04/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.02400	4.05700	0
09/04/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	5.02300	5.05600	0
09/04/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.02300	6.05600	0
09/04/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	7.02300	7.05600	0
09/04/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/04/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.00900	0.01100	0
09/04/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.47400	0.50300	0
09/04/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.84300	1.87600	0
09/04/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.32500	3.35800	0
09/04/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.82300	4.85600	0
09/04/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.32300	6.35600	0
09/04/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.82300	7.85600	0
09/04/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.32300	9.35600	0
09/04/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00300	0.00500	0
09/04/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.19300	0.21400	0
09/04/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.40600	1.43900	0
09/04/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.87700	2.91000	0
09/04/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.37400	4.40700	0
09/04/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.87300	5.90600	0
09/04/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.37300	7.40600	0
09/04/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.87300	8.90600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.72800	2.76100	0
09/04/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00200	0.00300	0
09/04/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.10600	0.11900	0
09/04/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.16900	1.20200	0
09/04/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.62900	2.66200	0
09/04/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.12400	4.15700	0
09/04/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.62300	5.65600	0
09/04/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	7.12300	7.15600	0
09/04/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.62300	8.65600	0
09/04/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00200	0.00300	0
09/04/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.03100	0.03600	0
09/04/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.40100	0.42800	0
09/04/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.26300	1.29600	0
09/04/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.23400	2.26700	0
09/04/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.22500	3.25800	0
09/04/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.22400	4.25700	0
09/04/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.22300	5.25600	0
09/04/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02200	0.02500	0
09/04/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.33200	0.35800	0
09/04/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	3.12600	3.15900	0
09/04/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	5.12300	5.15600	0
09/04/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.12300	6.15600	0
09/04/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00200	0.00300	0
09/04/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.01800	0.02100	0
09/04/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.29900	0.32500	0
09/04/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.27300	6.30600	0
09/04/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.99000	2.02300	0
09/04/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.47500	3.50800	0
09/04/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.47300	4.50600	0
09/04/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.47300	5.50600	0
09/04/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.47300	6.50600	0
09/04/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.18500	2.21800	0
09/04/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.72400	3.75700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.72300	4.75600	0
09/04/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.72300	5.75600	0
09/04/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.72300	6.75600	0
09/04/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.48100	2.51400	0
09/04/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00400	0.00500	0
09/04/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.06900	0.07900	0
09/04/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.59200	0.62200	0
09/04/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.50300	1.53600	0
09/04/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.97400	4.00700	0
09/04/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.97300	5.00600	0
09/04/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.97300	6.00600	0
09/04/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.97300	7.00600	0
09/04/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00600	0.00700	0
09/04/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.71800	0.74900	0
09/04/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.64800	1.68100	0
09/04/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00600	0.00800	0
09/04/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.12000	0.13500	0
09/04/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.76100	0.79200	0
09/04/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.69700	1.73000	0
09/04/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.17400	4.20700	0
09/04/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.17300	5.20600	0
09/04/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.17300	6.20600	0
09/04/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.17300	7.20600	0
09/04/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00800	0.01000	0
09/04/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.15400	0.17100	0
09/04/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.84900	0.88000	0
09/04/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.79400	1.82700	0
09/04/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.77800	2.81100	0
09/04/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.27400	4.30700	0
09/04/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.27300	5.30600	0
09/04/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.27300	7.30600	0
09/04/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01000	0.01200	0
09/04/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.93800	0.97000	0
09/04/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.89200	1.92500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.37300	5.40600	0
09/04/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.37300	6.40600	0
09/04/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00500	0.00600	0
09/04/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.09200	0.10400	0
09/04/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.67500	0.70600	0
09/04/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00400	0.00500	0
09/04/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.06000	0.06900	0
09/04/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.55200	0.58200	0
09/04/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.45500	1.48700	0
09/04/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.43100	2.46400	0
09/04/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.92400	3.95700	0
09/04/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.92300	4.95600	0
09/04/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.92300	5.95600	0
09/04/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.92300	6.95600	0
09/04/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00700	0.00900	0
09/04/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.13600	0.15200	0
09/04/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.80400	0.83600	0
09/04/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.74500	1.77800	0
09/04/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.22300	7.25600	0
09/04/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.17300	0.19200	0
09/04/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.89300	0.92500	0
09/04/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.32400	4.35700	0
09/04/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.32300	5.35600	0
09/04/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.32300	7.35600	0
09/04/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.97600	3.00900	0
09/04/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
09/04/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.03700	0.04300	0
09/04/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.43700	0.46500	0
09/04/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.31100	1.34400	0
09/04/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.28300	2.31700	0
09/04/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.77400	3.80700	0
09/04/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.77300	4.80600	0
09/04/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.77300	5.80600	0
09/04/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.77300	6.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.27300	8.30600	0
09/04/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.27300	10.30600	0
09/04/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.05100	0.05900	0
09/04/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.51300	0.54200	0
09/04/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.38200	2.41500	0
09/04/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.37300	8.40600	0
09/04/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.37300	10.40600	0
09/04/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.47300	8.50600	0
09/04/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.47300	10.50600	0
09/04/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00500	0.00600	0
09/04/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.08000	0.09100	0
09/04/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.63300	0.66400	0
09/04/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.52300	4.55600	0
09/04/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.52300	6.55600	0
09/04/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.52300	8.55600	0
09/04/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.52300	10.55600	0
09/04/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.67300	4.70600	0
09/04/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.67300	6.70600	0
09/04/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.67300	8.70600	0
09/04/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.67300	10.70600	0
09/04/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.72300	8.75600	0
09/04/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.72300	10.75600	0
09/04/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.87300	4.90600	0
09/04/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.87300	6.90600	0
09/04/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.87300	10.90600	0
09/04/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01100	0.01300	0
09/04/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.21500	0.23700	0
09/04/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.98400	1.01600	0
09/04/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.94100	1.97400	0
09/04/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.92700	2.96000	0
09/04/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.92300	8.95600	0
09/04/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.92300	10.95600	0
09/04/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01500	0.01700	0
09/04/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.26800	0.29300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	9.02300	9.05600	0
09/04/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	11.02300	11.05600	0
09/04/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01200	0.01400	0
09/04/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.23900	0.26200	0
09/04/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	1.03000	1.06200	0
09/04/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.97300	9.00600	0
09/04/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.97300	11.00600	0
09/04/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.82300	6.85600	0
09/04/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.82300	8.85600	0
09/04/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.82300	10.85600	0
09/04/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.62300	4.65600	0
09/04/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.62300	6.65600	0
09/04/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.62300	10.65600	0
09/04/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00200	0.00300	0
09/04/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.02600	0.03000	0
09/04/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.36500	0.39200	0
09/04/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.21600	1.24900	0
09/04/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.17300	8.20600	0
09/04/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.17300	10.20600	0
09/04/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.12300	8.15600	0
09/04/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	10.12300	10.15600	0
09/04/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00300	0.00400	0
09/04/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.04400	0.05000	0
09/04/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.35900	1.39100	0
09/04/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.33300	2.36600	0
09/04/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.32300	8.35600	0
09/04/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.32300	10.35600	0
09/04/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.42300	4.45700	0
09/04/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.42300	6.45600	0
09/04/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.42300	8.45600	0
09/04/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.42300	10.45600	0
09/04/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.57300	4.60600	0
09/04/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.57300	6.60600	0
09/04/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.57300	8.60600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.57300	10.60600	0
09/04/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	9.07300	9.10600	0
09/04/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	11.07300	11.10600	0
09/04/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.77300	8.80600	0
09/04/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.77300	10.80600	0
09/04/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.44910	11.41810	2,795
09/04/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.13200	0.12700	0
09/04/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.14900	0.14300	0
09/04/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.14000	0.13500	0
09/04/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.44100	1.46700	0
09/04/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.40000	1.42500	0
09/04/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.48300	1.50900	0
09/04/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.62160	11.59180	58
09/04/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07880	0.07920	1,364
09/04/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00200	0.00220	0
09/04/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00028	0.00032	0
09/04/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00891	0.00933	0
09/04/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00011	0.00013	0
09/04/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01148	0.01112	0
09/04/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00320	0.00300	0
09/04/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.08010	0.08060	0
09/04/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00342	0.00366	0
09/04/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00622	0.00596	0
09/04/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.88600	9.85590	27,965
09/04/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00600	0.00600	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.07300	0.06800	20
09/04/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.61700	0.59200	0
09/04/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.58700	1.55700	0
09/04/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.58600	2.55600	0
09/04/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.03400	0.03200	0
09/04/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.37500	0.35300	0
09/04/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.28800	1.25900	0
09/04/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.28600	2.25600	0
09/04/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00300	0.00200	0
09/04/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.02700	0.02500	0
09/04/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.30600	0.28600	0
09/04/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.18900	1.16000	0
09/04/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.18600	2.15600	0
09/04/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00600	0.00500	0
09/04/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.06500	0.06000	0
09/04/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.57400	0.54900	0
09/04/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.53700	1.50700	0
09/04/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.53600	2.50600	0
09/04/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.05700	0.05300	0
09/04/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.53200	0.50700	0
09/04/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.48700	1.45800	0
09/04/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.48600	2.45600	0
09/04/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00400	0.00300	0
09/04/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.03900	0.03600	0
09/04/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.41200	0.39000	0
09/04/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.33800	1.30800	0
09/04/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.33600	2.30600	0
09/04/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.05000	0.04700	0
09/04/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.73700	1.70700	0
09/04/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00900	0.00800	0
09/04/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.10600	0.09800	0
09/04/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.75300	0.72700	0
09/04/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.49000	0.46700	0
09/04/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.43800	1.40800	0
09/04/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.43600	2.40600	0
09/04/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.04400	0.04100	0
09/04/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.45000	0.42800	0
09/04/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.38800	1.35800	0
09/04/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.38600	2.35600	0
09/04/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.01800	0.01700	29
09/04/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.21600	0.19900	0
09/04/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.04100	1.01200	0
09/04/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.03600	2.00600	0
09/04/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.02100	0.01900	0
09/04/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.24400	0.22600	0
09/04/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.09000	1.06100	0
09/04/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.08600	2.05600	0
09/04/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.01600	0.01500	0
09/04/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.19000	0.17800	0
09/04/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.99200	0.96300	0
09/04/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	1.98600	1.95600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00200	0.00100	0
09/04/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.01400	0.01300	0
09/04/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.17000	0.15800	0
09/04/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.94300	0.91500	0
09/04/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	1.93600	1.90600	0
09/04/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.02400	0.02200	0
09/04/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.27400	0.25500	0
09/04/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.14000	1.11000	0
09/04/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.13600	2.10600	0
09/04/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01300	0.01200	0
09/04/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.15100	0.14100	0
09/04/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.89500	0.86700	0
09/04/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.88700	1.85700	0
09/04/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00900	0.01100	0
09/04/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.26500	0.28500	0
09/04/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.12700	1.15600	0
09/04/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.11400	4.14400	0
09/04/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.11400	6.14400	0
09/04/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.11400	8.14400	0
09/04/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.11400	10.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.13800	0.14900	0
09/04/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.88800	0.91600	0
09/04/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.86600	1.89600	0
09/04/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.86400	3.89400	0
09/04/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.86400	5.89400	0
09/04/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.86400	7.89400	0
09/04/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.86400	9.89400	0
09/04/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00700	0.00900	0
09/04/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.23400	0.25200	0
09/04/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.07800	1.10700	0
09/04/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	2.06600	2.09500	0
09/04/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	4.06400	4.09400	0
09/04/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	6.06400	6.09400	0
09/04/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	8.06400	8.09400	0
09/04/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	10.06400	10.09400	0
09/04/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00600	0.00700	0
09/04/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.20400	0.22200	0
09/04/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	1.03000	1.05900	0
09/04/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	4.01400	4.04400	0
09/04/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	6.01400	6.04400	0
09/04/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	8.01400	8.04400	0
09/04/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	10.01400	10.04400	0
09/04/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00400	0.00500	0
09/04/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.15800	0.17000	0
09/04/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.93500	0.96300	0
09/04/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.91600	1.94600	0
09/04/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.91400	3.94400	0
09/04/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.91400	5.94400	0
09/04/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.91400	7.94400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.91400	9.94400	0
09/04/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00500	0.00600	0
09/04/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.18000	0.19300	0
09/04/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.98200	1.01100	0
09/04/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.96600	1.99600	0
09/04/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.96400	3.99400	0
09/04/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.96400	5.99400	0
09/04/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.96400	7.99400	0
09/04/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.96400	9.99400	0
09/04/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.06400	0.07200	0
09/04/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.65800	0.68500	0
09/04/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.61800	1.64800	0
09/04/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.61400	3.64400	0
09/04/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.61400	5.64400	0
09/04/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.61400	7.64400	0
09/04/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.61400	9.64400	0
09/04/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.05400	0.06100	0
09/04/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01700	0.02100	0
09/04/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.37000	0.39200	0
09/04/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.27300	1.30200	0
09/04/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.26500	2.29500	0
09/04/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.26400	4.29400	0
09/04/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.26400	6.29400	0
09/04/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.26400	8.29400	0
09/04/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.26400	10.29400	0
09/04/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.61400	0.64100	0
09/04/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.56800	1.59800	0
09/04/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.56400	3.59400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.56400	5.59400	0
09/04/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.56400	7.59400	0
09/04/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.56400	9.59400	0
09/04/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.07600	0.08400	0
09/04/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.70300	0.73000	0
09/04/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.66800	1.69700	0
09/04/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.66400	3.69400	0
09/04/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.66400	5.69400	0
09/04/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.66400	7.69400	0
09/04/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.66400	9.69400	0
09/04/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
09/04/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.04600	0.05100	0
09/04/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.57100	0.59700	0
09/04/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.51900	1.54900	0
09/04/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.51400	3.54400	0
09/04/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.51400	5.54400	0
09/04/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.51400	7.54400	0
09/04/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.51400	9.54400	0
09/04/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.03800	0.04300	0
09/04/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.52900	0.55400	0
09/04/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.47000	1.49900	0
09/04/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.46400	3.49400	0
09/04/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.46400	5.49400	0
09/04/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.46400	7.49400	0
09/04/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.46400	9.49400	0
09/04/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
09/04/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.12000	0.13000	0
09/04/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.84100	0.86900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.81700	1.84600	0
09/04/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.81400	3.84400	0
09/04/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.81400	5.84400	0
09/04/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.81400	7.84400	0
09/04/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.81400	9.84400	0
09/04/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
09/04/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.08900	0.09700	0
09/04/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.74800	0.77600	0
09/04/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.71700	1.74700	0
09/04/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.71400	3.74400	0
09/04/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.71400	5.74400	0
09/04/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.71400	7.74400	0
09/04/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.71400	9.74400	0
09/04/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.03100	0.03600	0
09/04/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.48700	0.51200	271
09/04/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.42000	1.45000	0
09/04/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.41400	3.44400	0
09/04/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.41400	5.44400	0
09/04/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.41400	7.44400	0
09/04/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.41400	9.44400	0
09/04/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.11500	2.14500	0
09/04/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	2.01600	2.04600	0
09/04/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.21500	2.24500	0
09/04/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.04080	10.01180	4,840
09/04/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.05900	0.05600	0
09/04/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.68300	1.70900	0
09/04/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.19370	10.16700	2,008
09/04/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02900	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.10200	0.09700	0
09/04/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.19800	0.19100	0
09/04/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.44700	0.43600	0
09/04/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.06500	1.04600	0
09/04/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.00700	1.98200	0
09/04/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.11200	0.10700	0
09/04/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02800	0.02500	0
09/04/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.09800	0.09400	0
09/04/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.19000	0.18400	0
09/04/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.42800	0.41700	0
09/04/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.02500	1.00700	0
09/04/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.95800	1.93300	0
09/04/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01300	0.01200	0
09/04/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.06000	0.05700	0
09/04/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.11900	0.11400	0
09/04/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.23900	0.23200	0
09/04/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.56400	0.55000	0
09/04/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.29200	1.26800	0
09/04/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.01500	0.01400	0
09/04/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.06500	0.06100	0
09/04/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.12600	0.12100	0
09/04/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.25900	0.25100	0
09/04/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.61800	0.60400	0
09/04/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.38400	1.36000	0
09/04/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.03200	0.03000	0
09/04/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.11500	0.11000	0
09/04/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.03300	0.03100	0
09/04/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.25300	2.22700	0
09/04/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03500	0.03300	0
09/04/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.35200	2.32600	0
09/04/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00500	0.00400	0
09/04/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.03400	0.03200	0
09/04/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.12200	0.11800	0
09/04/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.24900	0.24100	0
09/04/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.59100	0.57600	0
09/04/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.33800	1.31400	0
09/04/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.30300	2.27700	0
09/04/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00400	0.00400	0
09/04/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.23000	0.22300	0
09/04/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.53900	0.52500	0
09/04/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.24600	1.22200	0
09/04/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.20400	2.17800	0
09/04/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00400	0.00300	0
09/04/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.03000	0.02900	0
09/04/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.10800	0.10400	0
09/04/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.21300	0.20600	0
09/04/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.49100	0.47800	0
09/04/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.15500	1.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.10500	2.08000	0
09/04/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02400	0.02200	0
09/04/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.08800	0.08400	0
09/04/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.17100	0.16500	0
09/04/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.37600	0.36600	0
09/04/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.91000	0.89300	0
09/04/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.81300	1.78700	0
09/04/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.02000	0.01900	0
09/04/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.07900	0.07500	0
09/04/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.15400	0.14800	0
09/04/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.33100	0.32200	0
09/04/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.80400	0.78700	0
09/04/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.66800	1.64300	0
09/04/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.65600	9.68300	0
09/04/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02400	0.02600	0
09/04/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.16000	0.17000	0
09/04/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.68700	0.70500	0
09/04/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.51000	1.53100	0
09/04/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.43500	2.45800	0
09/04/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.37600	4.40200	0
09/04/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.35900	6.38600	0
09/04/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.35700	8.38400	0
09/04/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.35600	10.38300	0
09/04/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
09/04/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.11600	0.12600	0
09/04/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.58200	0.59900	0
09/04/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.37700	1.39800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.29400	2.31700	0
09/04/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.23000	4.25500	0
09/04/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.20900	6.23600	0
09/04/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.20700	8.23400	0
09/04/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.20600	10.23300	0
09/04/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01100	0.01300	0
09/04/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06100	0.06500	0
09/04/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.39700	0.41100	0
09/04/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.11900	1.13900	0
09/04/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.01400	2.03700	0
09/04/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.93600	3.96200	0
09/04/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.91000	5.93600	0
09/04/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.90700	7.93400	0
09/04/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.90600	9.93300	0
09/04/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01000	0.01100	0
09/04/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05200	0.05500	0
09/04/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.34500	0.35800	0
09/04/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.03600	1.05600	0
09/04/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.76000	5.78700	0
09/04/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.75700	7.78400	0
09/04/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.75600	9.78300	0
09/04/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00900	0.01000	0
09/04/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04400	0.04700	0
09/04/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.29700	0.30900	0
09/04/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.95500	0.97400	0
09/04/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.82800	1.85100	0
09/04/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.74000	3.76500	0
09/04/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.71100	5.73700	0
09/04/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.70700	7.73400	0
09/04/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.70600	9.73300	0
09/04/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00800	0.00900	0
09/04/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.69100	3.71600	0
09/04/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.66100	5.68800	0
09/04/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.65700	7.68400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00900	0.01000	0
09/04/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.78900	3.81400	0
09/04/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.92100	1.94300	0
09/04/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.83800	3.86300	0
09/04/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.81000	5.83700	0
09/04/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.80700	7.83400	0
09/04/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.80600	9.83300	0
09/04/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04000	0.04300	0
09/04/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.27400	0.28700	0
09/04/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.91500	0.93400	0
09/04/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.78200	1.80400	0
09/04/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.72100	2.74400	0
09/04/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.67100	4.69700	0
09/04/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.65800	6.68500	0
09/04/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.65700	8.68400	0
09/04/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.65600	10.68300	0
09/04/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04800	0.05100	0
09/04/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.32000	0.33300	0
09/04/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.99500	1.01500	0
09/04/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.87500	1.89700	0
09/04/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.81600	2.84000	0
09/04/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.76900	4.79500	0
09/04/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.75800	6.78500	0
09/04/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.75700	8.78400	0
09/04/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.75600	10.78300	0
09/04/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01400	0.01600	0
09/04/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.08100	0.09000	0
09/04/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.48400	0.50000	0
09/04/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.24600	1.26700	0
09/04/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.15400	2.17700	0
09/04/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.08400	4.10800	0
09/04/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.05900	6.08600	0
09/04/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.05700	8.08400	0
09/04/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.05600	10.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.96800	1.99000	0
09/04/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01300	0.01500	0
09/04/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07100	0.07900	0
09/04/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.45300	0.46900	0
09/04/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.20400	1.22400	0
09/04/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.10800	2.13000	0
09/04/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.03500	4.06000	0
09/04/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.00900	6.03600	0
09/04/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.00700	8.03400	0
09/04/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.00600	10.03300	0
09/04/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.80210	6.78560	9,652
09/04/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.26200	0.24600	0
09/04/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.20200	1.18600	0
09/04/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.20200	2.18600	0
09/04/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.20200	3.18600	0
09/04/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.20200	4.18600	0
09/04/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.30100	0.28400	0
09/04/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.25200	1.23600	0
09/04/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.25200	2.23600	0
09/04/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.25200	3.23600	0
09/04/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.25200	4.23600	0
09/04/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.34100	0.32500	0
09/04/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.30200	1.28600	0
09/04/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.30200	2.28600	0
09/04/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.30200	3.28600	0
09/04/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.30200	4.28600	0
09/04/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.19100	0.17500	0
09/04/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.11000	0.10200	0
09/04/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.95400	0.93700	0
09/04/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.95200	1.93600	0
09/04/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.95200	2.93600	0
09/04/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.95200	3.93600	0
09/04/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.15900	0.14400	0
09/04/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.05300	1.03700	0
09/04/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.05200	2.03600	0
09/04/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.05200	3.03600	0
09/04/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.05200	4.03600	0
09/04/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.09300	0.08600	0
09/04/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.90400	0.88800	0
09/04/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.90200	1.88600	0
09/04/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.90200	2.88600	0
09/04/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.90200	3.88600	0
09/04/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.55200	3.53600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.05500	0.05000	0
09/04/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.75700	0.74100	0
09/04/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.75200	1.73600	0
09/04/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.75200	2.73600	0
09/04/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.75200	3.73600	0
09/04/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.02700	0.02500	0
09/04/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.56400	0.54800	0
09/04/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.55200	1.53600	0
09/04/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.55200	2.53600	0
09/04/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.13100	0.12100	0
09/04/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.00300	0.98700	0
09/04/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.00200	1.98600	0
09/04/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.00200	2.98600	0
09/04/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.00200	3.98600	0
09/04/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.22500	0.20900	0
09/04/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.15300	1.13600	0
09/04/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.15200	2.13600	0
09/04/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.15200	3.13600	0
09/04/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.15200	4.13600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.03800	0.03500	0
09/04/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.66000	0.64400	0
09/04/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.65200	1.63600	0
09/04/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.65200	2.63600	0
09/04/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.65200	3.63600	0
09/04/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.04600	0.04200	0
09/04/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.70800	0.69200	0
09/04/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.70200	1.68600	0
09/04/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.70200	2.68600	0
09/04/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.70200	3.68600	0
09/04/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.06500	0.06000	0
09/04/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.80600	0.78900	0
09/04/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.80200	1.78600	0
09/04/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.80200	2.78600	0
09/04/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.80200	3.78600	0
09/04/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.07800	0.07200	0
09/04/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.85500	0.83900	0
09/04/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.85200	1.83600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.85200	2.83600	0
09/04/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.85200	3.83600	0
09/04/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.03200	0.02900	0
09/04/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.61200	0.59600	0
09/04/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.60200	1.58600	0
09/04/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.60200	2.58600	0
09/04/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.60200	3.58600	0
09/04/2010	AU\$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.24800	8.26400	0
09/04/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01000	0.01000	0
09/04/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.43000	0.44300	0
09/04/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.39800	2.41400	0
09/04/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.39800	4.41400	0
09/04/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.39800	6.41400	0
09/04/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.39800	8.41400	0
09/04/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
09/04/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.22600	0.23600	0
09/04/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.14800	2.16400	0
09/04/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.14800	4.16400	0
09/04/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.14800	6.16400	0
09/04/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.14800	8.16400	0
09/04/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00400	0.00300	0
09/04/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.26300	0.27400	0
09/04/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.19800	2.21400	0
09/04/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.19800	4.21400	0
09/04/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.19800	6.21400	0
09/04/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.19800	8.21400	0
09/04/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00600	0.00600	0
09/04/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.34400	0.35600	0
09/04/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.29800	2.31400	0
09/04/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.29800	4.31400	0
09/04/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.29800	6.31400	0
09/04/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.29800	8.31400	0
09/04/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00800	0.00800	0
09/04/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.38600	0.39900	0
09/04/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.34800	2.36400	0
09/04/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.34800	4.36400	0
09/04/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.34800	6.36400	0
09/04/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.34800	8.36400	0
09/04/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.07300	0.07300	0
09/04/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.84900	1.86500	0
09/04/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.84800	3.86400	0
09/04/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.84800	5.86400	0
09/04/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.84800	7.86400	0
09/04/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.12900	0.13500	0
09/04/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.99800	2.01400	0
09/04/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.99800	4.01400	0
09/04/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.99800	6.01400	0
09/04/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.99800	8.01400	0
09/04/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.01200	0.01200	0
09/04/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.47500	0.48900	0
09/04/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.44800	2.46400	0
09/04/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.44800	4.46400	0
09/04/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.44800	6.46400	0
09/04/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.44800	8.46400	0
09/04/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
09/04/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.30300	0.31400	0
09/04/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.24800	2.26400	0
09/04/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.24800	4.26400	0
09/04/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.24800	6.26400	0
09/04/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
09/04/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.19100	0.20000	0
09/04/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.09800	2.11400	0
09/04/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.09800	4.11400	0
09/04/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.09800	6.11400	0
09/04/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.09800	8.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/04/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.10700	0.10800	0
09/04/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.94800	1.96400	0
09/04/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.94800	3.96400	0
09/04/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.94800	5.96400	0
09/04/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.94800	7.96400	0
09/04/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
09/04/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.15800	0.16600	0
09/04/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.04800	2.06400	0
09/04/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.04800	4.06400	0
09/04/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.04800	6.06400	0
09/04/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.04800	8.06400	0
09/04/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.08900	0.08900	0
09/04/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.03900	0.03900	0
09/04/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.69900	1.71500	0
09/04/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.69800	3.71400	0
09/04/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.69800	5.71400	0
09/04/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.69800	7.71400	0
09/04/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.04900	0.04800	0
09/04/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.74900	1.76500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.74800	3.76400	0
09/04/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.74800	5.76400	0
09/04/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.74800	7.76400	0
09/04/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/04/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.06000	0.06000	0
09/04/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.79900	1.81500	0
09/04/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.79800	3.81400	0
09/04/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.79800	5.81400	0
09/04/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.79800	7.81400	0
09/04/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.83590	6.82050	4,490
09/04/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.86350	6.84980	350
09/04/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.31500	7.33100	85
09/04/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.13100	0.14300	0
09/04/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.16200	0.17400	0
09/04/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.11000	0.11500	0
09/04/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.14500	0.13400	0
09/04/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.09700	0.09300	0
09/04/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.11600	0.11200	0
09/04/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	7.42550	7.44290	0
<b>Future Open Interest</b>							<b>370,561.00</b>
<b>Option Open Interest</b>							<b>318,513.00</b>
<b>Grand Total</b>							<b>689,074.00</b>