



Currency Futures & Options Monthly Statistics

From: 03/05/2010 To: 03/05/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.48680	7.41020	259,765
03/05/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.00600	0.00600	0
03/05/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.33700	3.26000	0
03/05/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.28700	3.21000	0
03/05/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.73700	1.66000	0
03/05/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.73700	2.66000	0
03/05/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.16300	0.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	1.03800	0.96200	0
03/05/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	2.03700	1.96000	0
03/05/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	3.03700	2.96000	0
03/05/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.13700	1.06100	0
03/05/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.13700	2.06000	0
03/05/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.13700	3.06000	0
03/05/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.29700	0.25000	0
03/05/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.23700	1.16100	0
03/05/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.23700	3.16000	0
03/05/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.00800	0.00800	140
03/05/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.26000	0.21700	0
03/05/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.18700	1.11100	0
03/05/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.18700	2.11000	0
03/05/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.18700	3.11000	0
03/05/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00500	0.00500	0
03/05/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.79100	0.71800	0
03/05/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.78700	1.71000	0
03/05/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.78700	2.71000	0
03/05/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.13700	0.11800	7,500
03/05/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.98700	1.91000	0
03/05/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.98700	2.91000	0
03/05/2010	\$ / 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
03/05/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.11600	0.10100	1,430
03/05/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.93800	0.86400	0
03/05/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.93700	1.86000	0
03/05/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.93700	2.86000	0
03/05/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.88900	0.81500	0
03/05/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.88700	1.81000	0
03/05/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.88700	2.81000	0
03/05/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.84000	0.76600	0
03/05/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.83700	1.76000	0
03/05/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.83700	2.76000	0
03/05/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.05000	0.04500	21,795
03/05/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.69400	0.62400	0
03/05/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.68700	1.61000	0
03/05/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.68700	2.61000	0
03/05/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.04200	0.03800	450
03/05/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.64600	0.57700	0
03/05/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.63700	1.56000	0
03/05/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.63700	2.56000	0
03/05/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / 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
03/05/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.03500	0.03200	55
03/05/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.59900	0.53200	0
03/05/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.58700	1.51000	0
03/05/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.58700	2.51000	0
03/05/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.37600	0.32200	0
03/05/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.33700	1.26100	0
03/05/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.33700	2.26000	0
03/05/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.01700	0.01700	0
03/05/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.41800	0.36100	0
03/05/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.38700	1.31000	0
03/05/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.38700	2.31000	0
03/05/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.02900	0.02700	0
03/05/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.38700	3.31000	0
03/05/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.19300	0.15900	0
03/05/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.83700	3.76000	0
03/05/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.10	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
03/05/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.63700	3.56000	0
03/05/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.58700	3.51000	0
03/05/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.48700	3.41000	0
03/05/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.46200	0.40100	0
03/05/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.43700	1.36000	0
03/05/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.43700	2.36000	0
03/05/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.43700	3.36000	0
03/05/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.88700	3.81000	0
03/05/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02000	0.02000	0
03/05/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
03/05/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
03/05/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.02400	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.78700	3.71000	0
03/05/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.68700	3.61000	0
03/05/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.53700	3.46000	0
03/05/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.55200	0.48700	0
03/05/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.53700	1.46000	0
03/05/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.53700	2.46000	0
03/05/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.50600	0.44400	0
03/05/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.48700	1.41000	0
03/05/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00100	21,795
03/05/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.33500	0.28500	0
03/05/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.28700	1.21100	0
03/05/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.28700	2.21000	0
03/05/2010	\$ / R On 14 June 2010	11.85	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
03/05/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.22500	0.18700	0
03/05/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.98800	0.91300	0
03/05/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.48700	2.41000	0
03/05/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.98700	3.91000	0
03/05/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01000	0.01000	0
03/05/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.74200	0.67100	0
03/05/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.23700	2.16000	0
03/05/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.73700	3.66000	0
03/05/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.09900	0.08600	6,350
03/05/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
03/05/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00100	21,978
03/05/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.08400	0.07400	100
03/05/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.07100	0.06300	17,000
03/05/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.05900	0.05300	33
03/05/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01400	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.00700	0.00700	1,900
03/05/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01200	0.01200	135
03/05/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	4.96300	5.04000	0
03/05/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.72500	0.80200	6
03/05/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	2.91300	2.99000	0
03/05/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.01300	3.09000	0
03/05/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.11300	5.19000	0
03/05/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.87000	0.94700	0
03/05/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	2.96300	3.04000	0
03/05/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.06300	3.14000	0
03/05/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.16300	3.24000	0
03/05/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.26300	5.34000	0
03/05/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.67700	0.75400	0
03/05/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.06300	5.14000	0
03/05/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.32200	0.39300	0
03/05/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	1.96300	2.04000	0
03/05/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.06300	2.14000	0
03/05/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.16300	2.24000	0
03/05/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.28400	0.35300	0
03/05/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.01300	2.09000	0
03/05/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.11300	2.19000	0
03/05/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.71300	4.79000	0
03/05/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.24700	0.31400	0
03/05/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.86300	1.94000	0
03/05/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.66400	1.74100	0
03/05/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.41300	4.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.76300	4.84000	0
03/05/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.21200	0.27600	130
03/05/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.81300	1.89000	0
03/05/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.00500	0.01100	0
03/05/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.77300	0.85000	0
03/05/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.76300	3.84000	0
03/05/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.76300	6.84000	0
03/05/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.26300	8.34000	0
03/05/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00100	0.00300	0
03/05/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.51300	3.59000	0
03/05/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.01300	5.09000	0
03/05/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.51300	6.59000	0
03/05/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.01300	8.09000	0
03/05/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.08800	0.12700	0
03/05/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.56400	1.64100	0
03/05/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.76300	1.84000	0
03/05/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.36300	4.44000	0
03/05/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.04800	0.07500	10,000
03/05/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.71300	1.79100	0
03/05/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.71300	3.79000	0
03/05/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.71300	5.79000	0
03/05/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.01900	0.03400	0
03/05/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.51400	1.59100	0
03/05/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.51300	4.59000	0
03/05/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.51300	5.59000	0
03/05/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.36400	1.44100	0
03/05/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.46400	1.54100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.86300	3.94000	0
03/05/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.86300	4.94000	0
03/05/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.86300	5.94000	0
03/05/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.01500	0.02700	0
03/05/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.36300	8.44000	0
03/05/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.46300	4.54000	0
03/05/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.46300	6.54000	0
03/05/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.46300	8.54000	0
03/05/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.31300	4.39000	0
03/05/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.31300	6.39000	0
03/05/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.31300	8.39000	0
03/05/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.26300	4.34000	0
03/05/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.26300	6.34000	0
03/05/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.21300	8.29000	0
03/05/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.51300	2.59000	0
03/05/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.53700	0.61300	0
03/05/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.21300	2.29000	0
03/05/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.31300	2.39000	0
03/05/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.41300	2.49000	0
03/05/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.61300	2.69000	0
03/05/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.71300	2.79000	0
03/05/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.81300	2.89000	0
03/05/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	4.91300	4.99000	0
03/05/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	1.91300	1.99000	0
03/05/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.66300	4.74000	0
03/05/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.58300	0.66000	0
03/05/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.26300	2.34000	0
03/05/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.36300	2.44000	0
03/05/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.46300	2.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.56300	2.64000	0
03/05/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.66300	2.74000	0
03/05/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.76300	2.84000	0
03/05/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.86300	2.94000	0
03/05/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.11300	8.19000	0
03/05/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.02500	0.04100	6,000
03/05/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.56300	6.64000	0
03/05/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.56300	8.64000	0
03/05/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.51300	8.59000	0
03/05/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.41300	6.49000	0
03/05/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.41300	8.49000	0
03/05/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.01300	10.09000	0
03/05/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.36300	6.44000	0
03/05/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.61300	6.69000	0
03/05/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.61300	8.69000	0
03/05/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.16300	8.24000	0
03/05/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.10600	0.14900	100
03/05/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.49200	0.56700	0
03/05/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	3.96300	4.04000	0
03/05/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	5.96300	6.04000	0
03/05/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.03100	0.05100	3,950
03/05/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.63000	0.70700	0
03/05/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.61400	1.69100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.11300	3.19000	0
03/05/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.11300	4.19000	0
03/05/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.11300	6.19000	0
03/05/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.03900	0.06200	0
03/05/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.16300	4.24000	0
03/05/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.16300	5.24000	0
03/05/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.16300	6.24000	0
03/05/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.21300	3.29000	0
03/05/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.21300	4.29000	0
03/05/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.21300	5.29000	0
03/05/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.21300	6.29000	0
03/05/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.01300	4.09000	0
03/05/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.01300	6.09000	0
03/05/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.01200	0.02200	0
03/05/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.44800	0.52200	0
03/05/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.41400	1.49100	0
03/05/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	3.91300	3.99000	0
03/05/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	5.91300	5.99000	0
03/05/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.00900	0.01700	0
03/05/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.40500	0.47800	430
03/05/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.00700	0.01400	0
03/05/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.36300	0.43500	200
03/05/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.31500	1.39200	0
03/05/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.81300	3.89000	0
03/05/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.81300	4.89000	0
03/05/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.81300	5.89000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.00300	0.00600	0
03/05/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.16600	1.24300	0
03/05/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.66300	3.74000	0
03/05/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.66300	5.74000	0
03/05/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.00200	0.00500	0
03/05/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.11600	1.19300	0
03/05/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.61300	3.69000	0
03/05/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.61300	4.69000	0
03/05/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.61300	5.69000	0
03/05/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00100	0.00400	0
03/05/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.17900	0.24100	0
03/05/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.06700	1.14400	0
03/05/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.56300	3.64000	0
03/05/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.56300	4.64000	0
03/05/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.56300	5.64000	0
03/05/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.15000	0.20800	0
03/05/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.01700	1.09400	0
03/05/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.00400	0.00800	0
03/05/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.21500	1.29200	0
03/05/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.01300	7.09000	0
03/05/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.06300	4.14000	0
03/05/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.06300	7.14000	0
03/05/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.11300	7.19000	0
03/05/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.26500	1.34200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.96800	1.04500	0
03/05/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.07300	0.10700	10,000
03/05/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.82100	0.89800	0
03/05/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.31300	5.39000	0
03/05/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.81300	6.89000	0
03/05/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.06000	0.09000	0
03/05/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.76300	8.84000	0
03/05/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.86300	6.94000	0
03/05/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.86300	8.94000	0
03/05/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.12600	0.17700	100
03/05/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	6.96300	7.04000	0
03/05/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	8.96300	9.04000	0
03/05/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.06300	9.14000	0
03/05/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.01300	9.09000	0
03/05/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.21300	7.29000	0
03/05/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.21300	9.29000	0
03/05/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.26300	3.34000	0
03/05/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.26300	7.34000	0
03/05/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.26300	9.34000	0
03/05/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.31300	3.39000	0
03/05/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.31300	7.39000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.31300	9.39000	0
03/05/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.11300	9.19000	0
03/05/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.81300	8.89000	0
03/05/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.71300	6.79000	0
03/05/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.71300	8.79000	0
03/05/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.66300	6.74000	0
03/05/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.66300	8.74000	0
03/05/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.91900	0.99600	0
03/05/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.60140	7.52380	25,185
03/05/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01500	0.01500	0
03/05/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.78300	0.72300	0
03/05/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.75400	1.67700	0
03/05/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.75200	2.67400	0
03/05/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.75100	3.67400	0
03/05/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01700	0.01600	0
03/05/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.20000	0.19000	2,500
03/05/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.82700	0.76500	0
03/05/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.80300	1.72700	0
03/05/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.80200	2.72400	0
03/05/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.80100	3.72400	0
03/05/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.18600	0.17700	509
03/05/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01400	0.01400	0
03/05/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.17200	0.16500	2,771

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.74000	0.68200	0
03/05/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.70400	1.62700	0
03/05/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.70200	2.62400	0
03/05/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.70100	3.62400	0
03/05/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01300	0.01300	0
03/05/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.16000	0.15400	0
03/05/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.69800	0.64200	0
03/05/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.65400	1.57800	0
03/05/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.65200	2.57400	0
03/05/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.65100	3.57400	0
03/05/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01100	0.01100	0
03/05/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.13800	0.13400	0
03/05/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.61700	0.56600	0
03/05/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.55500	1.47800	0
03/05/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.55200	2.47400	0
03/05/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.55100	3.47400	0
03/05/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01000	0.01000	0
03/05/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.12900	0.12500	0
03/05/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.57800	0.53000	0
03/05/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.50500	1.42900	0
03/05/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.50200	2.42400	0
03/05/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.50100	3.42400	0
03/05/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.00900	0.00900	0
03/05/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.12000	0.11700	0
03/05/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.54100	0.49500	0
03/05/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.45500	1.37900	0
03/05/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.45200	2.37400	0
03/05/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.45100	3.37400	0
03/05/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00700	0.00700	0
03/05/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.43700	0.39900	0
03/05/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.30700	1.23200	0
03/05/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.30200	2.22500	0
03/05/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.30100	3.22400	0
03/05/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00800	0.00800	0
03/05/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.10400	0.10200	0
03/05/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.47000	0.43000	0
03/05/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.35600	1.28100	0
03/05/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.35200	2.27500	0
03/05/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.35100	3.27400	0
03/05/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00600	0.00600	0
03/05/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08500	0.08400	585
03/05/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.37500	0.34300	0
03/05/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.20800	1.13300	0
03/05/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.20200	2.12500	0
03/05/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.20100	3.12400	0
03/05/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.09700	0.09600	0
03/05/2010	\$ / 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
03/05/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.01900	0.01900	0
03/05/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.23300	0.21900	0
03/05/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.91800	0.85200	0
03/05/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.90300	1.82600	0
03/05/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.90200	2.82400	0
03/05/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.90100	3.82400	0
03/05/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.01800	0.01800	0
03/05/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.21600	0.20400	0
03/05/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.87300	0.80800	0
03/05/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.85300	1.77600	0
03/05/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.85200	2.77400	0
03/05/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.85100	3.77400	0
03/05/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01200	0.01200	0
03/05/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.14900	0.14300	100
03/05/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.65700	0.60300	0
03/05/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.60400	1.52800	0
03/05/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.60200	2.52400	0
03/05/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.60100	3.52400	0
03/05/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.00800	0.00800	0
03/05/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.11200	0.10900	0
03/05/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.50500	0.46200	0
03/05/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.40600	1.33000	0
03/05/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.40200	2.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.40100	3.32400	0
03/05/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00700	0.00700	0
03/05/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.09100	0.09000	3,000
03/05/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.40500	0.37000	2,000
03/05/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.25800	1.18200	0
03/05/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.25200	2.17500	0
03/05/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.25100	3.17400	0
03/05/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03000	0.03100	0
03/05/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.03500	0.03600	0
03/05/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.07000	0.07000	500
03/05/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.05800	0.05900	3,000
03/05/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.03700	0.03800	0
03/05/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04100	0.04200	0
03/05/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.06500	0.06600	0
03/05/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.27000	0.25300	100
03/05/2010	\$ / R On 13 September 2010	7.65	C	Foreign Exchange Future	0.25100	0.23600	0
03/05/2010	\$ / R On 13 September 2010	7.65	P	Foreign Exchange Future	0.30000	0.36200	0
03/05/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.06400	1.14200	0
03/05/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.26900	0.32900	0
03/05/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.44000	1.51800	0
03/05/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.53600	1.61400	0
03/05/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.15700	1.23500	0
03/05/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.58400	1.66200	0
03/05/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.01900	1.09600	0
03/05/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.72900	1.80700	0
03/05/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.00700	0.00800	0
03/05/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.15400	0.19600	0
03/05/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.84000	0.91600	0
03/05/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.75600	2.83300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.74900	4.82600	0
03/05/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.74900	6.82600	0
03/05/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.74900	8.82600	0
03/05/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00500	0.00600	0
03/05/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.10400	0.13800	0
03/05/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.71100	0.78500	0
03/05/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.60700	2.68400	0
03/05/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.59900	4.67600	0
03/05/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.59900	6.67600	0
03/05/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.59900	8.67600	0
03/05/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.05600	0.07900	0
03/05/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.54800	0.61900	0
03/05/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.41100	2.48800	0
03/05/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.40000	4.47700	0
03/05/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.39900	6.47600	0
03/05/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.39900	8.47600	0
03/05/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.02200	0.03400	0
03/05/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.36500	0.43000	0
03/05/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.16700	2.24400	0
03/05/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.15000	4.22700	0
03/05/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.14900	6.22600	0
03/05/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.14900	8.22600	0
03/05/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.01700	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.33200	0.39500	0
03/05/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.11800	2.19500	0
03/05/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.10000	4.17700	0
03/05/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.09900	6.17600	0
03/05/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.09900	8.17600	0
03/05/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.79600	0.87200	0
03/05/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.00700	0.00900	0
03/05/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.17400	0.21900	0
03/05/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.88400	0.96000	0
03/05/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.80500	2.88200	0
03/05/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.79900	4.87600	0
03/05/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.79900	6.87600	0
03/05/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.79900	8.87600	0
03/05/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.00500	0.00700	0
03/05/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.11900	0.15600	0
03/05/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.75300	0.82800	0
03/05/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.65700	2.73400	0
03/05/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.64900	4.72600	0
03/05/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.64900	6.72600	0
03/05/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.64900	8.72600	0
03/05/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.00600	0.00800	0
03/05/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.13600	0.17500	0
03/05/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.70600	2.78300	0
03/05/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.69900	4.77600	0
03/05/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.69900	6.77600	0
03/05/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.69900	8.77600	0
03/05/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.15	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
03/05/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.09000	0.12100	0
03/05/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.66900	0.74300	0
03/05/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.55800	2.63500	0
03/05/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.54900	4.62700	0
03/05/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.54900	6.62600	0
03/05/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.54900	8.62600	0
03/05/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.07700	0.10600	0
03/05/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.62800	0.70100	0
03/05/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.50900	2.58600	0
03/05/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.49900	4.57700	0
03/05/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.49900	6.57600	0
03/05/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.49900	8.57600	0
03/05/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.06600	0.09200	0
03/05/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.58700	0.66000	0
03/05/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.46000	2.53700	0
03/05/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.44900	4.52700	0
03/05/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.44900	6.52600	0
03/05/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.44900	8.52600	0
03/05/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.04700	0.06800	0
03/05/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.50900	0.58000	0
03/05/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.36200	2.43900	0
03/05/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.35000	4.42700	0
03/05/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.34900	6.42600	0
03/05/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.34900	8.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.03900	0.05800	0
03/05/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.47100	0.54100	0
03/05/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.31300	2.39000	0
03/05/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.30000	4.37700	0
03/05/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.29900	6.37600	0
03/05/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.29900	8.37600	0
03/05/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.43500	0.50300	0
03/05/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.02600	0.04100	0
03/05/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.39900	0.46600	0
03/05/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.21600	2.29200	0
03/05/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.20000	4.27700	0
03/05/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.19900	6.27600	0
03/05/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.19900	8.27600	0
03/05/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.03200	0.04900	0
03/05/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.26400	2.34100	0
03/05/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.25000	4.32700	0
03/05/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.24900	6.32600	0
03/05/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.24900	8.32600	0
03/05/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.71540	7.63730	7,487
03/05/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01200	0.01300	0
03/05/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05400	0.05400	0
03/05/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.28900	0.27800	0
03/05/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.84300	0.79000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.77400	1.69900	0
03/05/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.76700	2.68900	0
03/05/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.76600	3.68800	0
03/05/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.16100	0.15800	0
03/05/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01200	0.01200	0
03/05/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05200	0.05200	300
03/05/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.80400	0.75300	0
03/05/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.72500	1.65000	0
03/05/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.71700	2.63900	0
03/05/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.71600	3.63800	0
03/05/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01100	0.01100	0
03/05/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05000	0.05000	0
03/05/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.26100	0.25100	0
03/05/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.76600	0.71700	0
03/05/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.67600	1.60100	0
03/05/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.66700	2.58900	0
03/05/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.66600	3.58800	0
03/05/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01000	0.01000	0
03/05/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.04800	0.04900	0
03/05/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.24800	0.23900	0
03/05/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.72900	0.68200	0
03/05/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.62700	1.55300	0
03/05/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.61700	2.54000	0
03/05/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.61600	3.53800	0
03/05/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.27500	0.26400	0
03/05/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.04600	0.04700	0
03/05/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.23600	0.22800	4,400
03/05/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.69400	0.64900	0
03/05/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.57800	1.50400	0
03/05/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.56700	2.49000	0
03/05/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.56600	3.48800	0
03/05/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00900	0.00900	0
03/05/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04500	0.04500	0
03/05/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.22500	0.21700	0
03/05/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.65900	0.61700	0
03/05/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.53000	1.45600	0
03/05/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.51800	2.44000	0
03/05/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.51600	3.43800	0
03/05/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00800	0.00900	0
03/05/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04300	0.04300	0
03/05/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.21400	0.20700	0
03/05/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.62500	0.58500	0
03/05/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.48100	1.40800	0
03/05/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.46800	2.39000	0
03/05/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.46600	3.38800	0
03/05/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00700	0.00700	0
03/05/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07400	0.07400	0
03/05/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.33900	0.32300	0
03/05/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10500	0.10500	0
03/05/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.66500	4.58700	0
03/05/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.10100	0.10100	330
03/05/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.07600	0.07600	0
03/05/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09400	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.03700	0.03800	0
03/05/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.17700	0.17200	0
03/05/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.50300	0.47200	0
03/05/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.28800	1.21700	0
03/05/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.26900	2.19200	0
03/05/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.26600	3.18800	0
03/05/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00700	0.00700	0
03/05/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.03800	0.03900	0
03/05/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.18500	0.18000	0
03/05/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.53200	0.49900	0
03/05/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.33600	1.26500	0
03/05/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.31900	2.24100	0
03/05/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.31600	3.23800	0
03/05/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.15400	0.15100	117
03/05/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00600	0.00600	0
03/05/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.03600	0.03600	0
03/05/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.16900	0.16500	0
03/05/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.47500	0.44700	0
03/05/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.24100	1.17100	0
03/05/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.21900	2.14200	0
03/05/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.21600	3.13800	0
03/05/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.20400	0.19800	0
03/05/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01400	0.01400	0
03/05/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.05900	0.05900	0
03/05/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.32100	0.30700	0
03/05/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.92400	0.86600	0
03/05/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.87300	1.79600	0
03/05/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.86700	2.78900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.86500	3.78700	0
03/05/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01300	0.01300	0
03/05/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.05700	0.05700	0
03/05/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.30500	0.29200	0
03/05/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.88300	0.82700	0
03/05/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.82400	1.74700	0
03/05/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.81700	2.73900	0
03/05/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.81600	3.73700	0
03/05/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00800	0.00800	0
03/05/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04100	0.04200	0
03/05/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.59300	0.55500	0
03/05/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.43300	1.36000	0
03/05/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.41800	2.34100	0
03/05/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.41600	3.33800	0
03/05/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00700	0.00800	0
03/05/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04000	0.04000	0
03/05/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.19400	0.18900	0
03/05/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.56200	0.52600	0
03/05/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.38400	1.31200	0
03/05/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.36800	2.29100	0
03/05/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.36600	3.28800	0
03/05/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.02500	0.02500	0
03/05/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.36000	3.43800	0
03/05/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.33800	5.41600	0
03/05/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.33600	7.41400	0
03/05/2010	\$ / R On 13 December 2010	4.35	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
03/05/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.01900	0.02500	0
03/05/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.19700	0.23900	0
03/05/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.82900	0.90200	0
03/05/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.67500	2.75300	0
03/05/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.64200	4.72100	0
03/05/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.63600	6.71400	0
03/05/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.63500	8.71300	0
03/05/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.01800	0.02300	0
03/05/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.17800	0.21800	0
03/05/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.62600	2.70500	0
03/05/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.59300	4.67100	0
03/05/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.58600	6.66400	0
03/05/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.58500	8.66300	0
03/05/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00900	0.01000	0
03/05/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.06800	0.09000	0
03/05/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.49000	0.55500	0
03/05/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.24200	2.32000	0
03/05/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.19800	4.27600	0
03/05/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.18600	6.26400	0
03/05/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.18500	8.26300	0
03/05/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00800	0.00900	0
03/05/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.05900	0.07900	0
03/05/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.45600	0.52000	0
03/05/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.19400	2.27200	0
03/05/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.14900	4.22700	0
03/05/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.13600	6.21400	0
03/05/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.13500	8.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.78900	0.86100	0
03/05/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.02600	0.03400	0
03/05/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.26000	0.31000	0
03/05/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.95400	1.02800	0
03/05/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.82100	2.89900	0
03/05/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.79100	4.86900	0
03/05/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.78600	6.86400	0
03/05/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.78500	8.86300	0
03/05/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.03900	1.11400	0
03/05/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.02100	0.02800	0
03/05/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.21700	0.26200	0
03/05/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.87000	0.94300	0
03/05/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.72300	2.80200	0
03/05/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.69200	4.77000	0
03/05/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.68600	6.76400	0
03/05/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.68500	8.76300	0
03/05/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.02300	0.03000	0
03/05/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.23800	0.28500	0
03/05/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.91200	0.98500	0
03/05/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.77200	2.85100	0
03/05/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.57900	1.65700	0
03/05/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.86100	1.93900	0
03/05/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.48600	1.56400	0
03/05/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.44000	1.51800	0
03/05/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.42400	0.48600	0
03/05/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.90900	1.98700	0
03/05/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.74200	4.82000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.73600	6.81400	0
03/05/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.73500	8.81300	0
03/05/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.01600	0.02100	0
03/05/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.16000	0.19800	0
03/05/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.74900	0.82000	0
03/05/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.57800	2.65600	0
03/05/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.54300	4.62200	0
03/05/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.53600	6.61400	0
03/05/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.53500	8.61300	0
03/05/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.01500	0.01900	0
03/05/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14400	0.18000	0
03/05/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.71000	0.78000	0
03/05/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.53000	2.60800	0
03/05/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.49400	4.57200	0
03/05/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.48600	6.56400	0
03/05/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.48500	8.56300	0
03/05/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.01300	0.01700	0
03/05/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12900	0.16200	0
03/05/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.67100	0.74100	0
03/05/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.48100	2.56000	0
03/05/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.44500	4.52300	0
03/05/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.43600	6.51400	0
03/05/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.43500	8.51300	0
03/05/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.56000	0.62700	0
03/05/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01200	0.01600	0
03/05/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11400	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.63300	0.70200	0
03/05/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.43300	2.51200	0
03/05/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.39500	4.47300	0
03/05/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.38600	6.46400	0
03/05/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.38500	8.46300	0
03/05/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01100	0.01400	0
03/05/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10100	0.13000	0
03/05/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.59600	0.66400	0
03/05/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.38500	2.46300	0
03/05/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.34600	4.42400	0
03/05/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.33600	6.41400	0
03/05/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.33500	8.41300	0
03/05/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01000	0.01300	0
03/05/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.08900	0.11600	0
03/05/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.33700	2.41500	0
03/05/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.29700	4.37500	0
03/05/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.28600	6.36400	0
03/05/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.28500	8.36300	0
03/05/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.99600	1.07100	0
03/05/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00900	0.01200	0
03/05/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.07800	0.10300	0
03/05/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.52400	0.59100	0
03/05/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.28900	2.36700	0
03/05/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.24700	4.32600	0
03/05/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.23600	6.31400	0
03/05/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.23500	8.31300	0
03/05/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.82910	7.75080	0
03/05/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.41700	0.38300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.08800	0.06900	30,000
03/05/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.27300	0.24900	30,000
03/05/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.39700	0.36400	0
03/05/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.40900	0.40300	0
03/05/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.53000	0.60200	0
03/05/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	0.94400	0.99800	0
03/05/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.61800	0.66300	0
03/05/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.75900	2.81800	0
03/05/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.58800	0.63200	0
03/05/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.94440	7.86580	75
03/05/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.77200	0.75100	0
03/05/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.74100	0.72200	0
03/05/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.80400	0.78100	0
03/05/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.26000	0.31500	0
03/05/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.29700	0.35600	0
03/05/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.27800	0.33500	0
03/05/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.40270	11.34010	31,666
03/05/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.82000	0.76200	0
03/05/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.80400	1.74100	0
03/05/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.01900	0.01800	8,032
03/05/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.18600	0.16800	0
03/05/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.96200	0.90200	0
03/05/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.95400	1.89100	0
03/05/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.03000	0.02800	0
03/05/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.29300	0.26100	0
03/05/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	1.15800	1.09600	0
03/05/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.26300	0.23400	0
03/05/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	1.10900	1.04700	0
03/05/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.03300	0.03200	0
03/05/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.32600	0.29100	0
03/05/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.20700	1.14500	0
03/05/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / 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
03/05/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.08500	0.07800	0
03/05/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.63800	0.58500	0
03/05/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.60500	1.54200	0
03/05/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.11900	0.10900	0
03/05/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.77300	0.71600	0
03/05/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.01500	0.01500	0
03/05/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.14900	0.13600	0
03/05/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.86700	0.80800	0
03/05/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.85400	1.79100	0
03/05/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	18.60	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
03/05/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.04200	0.04000	0
03/05/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.39600	0.35500	0
03/05/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00600	0.00600	0
03/05/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.05300	0.05000	0
03/05/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.47200	0.42600	0
03/05/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.40600	1.34300	0
03/05/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.01100	0.01100	0
03/05/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.10700	0.09700	0
03/05/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.72800	0.67200	0
03/05/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.70400	1.64200	0
03/05/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.07500	0.07000	0
03/05/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.59500	0.54400	0
03/05/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.55500	1.49200	0
03/05/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.03700	0.03500	0
03/05/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.25700	1.19500	0
03/05/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00500	0.00500	0
03/05/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.04700	0.04400	28
03/05/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.43300	0.39000	0
03/05/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.35600	1.29400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00600	0.00600	0
03/05/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.06000	0.05500	0
03/05/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.51200	0.46400	0
03/05/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.45500	1.39300	0
03/05/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00700	0.00700	0
03/05/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.06700	0.06200	0
03/05/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.50500	1.44300	0
03/05/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.01000	0.01000	0
03/05/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.09500	0.08700	0
03/05/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.68300	0.62800	0
03/05/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.65400	1.59200	0
03/05/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.23400	0.20800	0
03/05/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	1.05900	0.99800	0
03/05/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	2.05300	1.99100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	8,032
03/05/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.20700	0.18700	0
03/05/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	1.01000	0.94900	0
03/05/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.01700	0.01600	0
03/05/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16700	0.15100	0
03/05/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.91400	0.85400	0
03/05/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.90400	1.84100	0
03/05/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.02100	0.02000	0
03/05/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.55300	0.50300	0
03/05/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	2.00300	1.94100	0
03/05/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.50300	3.44000	0
03/05/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.01200	0.01200	0
03/05/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.36000	0.32200	0
03/05/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.75400	1.69200	0
03/05/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.25300	3.19000	0
03/05/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.10	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
03/05/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00500	0.00500	0
03/05/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.13400	0.12200	0
03/05/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.30600	1.24400	0
03/05/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.80300	2.74000	0
03/05/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00900	0.00900	0
03/05/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.02600	0.02500	0
03/05/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00800	0.00800	0
03/05/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.02400	0.02300	0
03/05/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
03/05/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00300	0.00300	11,194
03/05/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.60300	2.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.70300	2.64000	0
03/05/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.65300	2.59000	0
03/05/2010	£ / R On 14 June 2010	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.40300	2.34000	0
03/05/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.30300	2.24000	0
03/05/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.35300	2.29000	0
03/05/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.25300	2.19000	0
03/05/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	2.10300	2.04100	0
03/05/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	2.15300	2.09100	0
03/05/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.85300	2.79000	0
03/05/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.20300	2.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.20300	3.14000	0
03/05/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.35300	3.29000	0
03/05/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	3.15300	3.09000	0
03/05/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.55300	2.49000	0
03/05/2010	£ / R On 14 June 2010	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.75300	2.69000	0
03/05/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	3.05300	2.99000	0
03/05/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.45300	2.39000	0
03/05/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	3.00300	2.94000	0
03/05/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.50300	2.44000	0
03/05/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.09700	8.16000	0
03/05/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.09700	10.16000	0
03/05/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.49700	3.56000	0
03/05/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.49700	7.56000	0
03/05/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.49700	9.56000	0
03/05/2010	£ / 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
03/05/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	8.99700	9.06000	0
03/05/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.54700	3.61000	0
03/05/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.54700	5.61000	0
03/05/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.54700	7.61000	0
03/05/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.54700	9.61000	0
03/05/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.79700	9.86000	0
03/05/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.79700	7.86000	0
03/05/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.24700	3.31000	0
03/05/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.24700	9.31000	0
03/05/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.44700	3.51000	0
03/05/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.44700	5.51000	0
03/05/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.44700	7.51000	0
03/05/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.44700	9.51000	0
03/05/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.14700	3.21100	0
03/05/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.14700	9.21000	0
03/05/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	7.84700	7.91000	0
03/05/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	9.84700	9.91000	0
03/05/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	7.94700	8.01000	0
03/05/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	9.94700	10.01000	0
03/05/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	7.89700	7.96000	0
03/05/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	9.89700	9.96000	0
03/05/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.74700	3.81000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.74700	7.81000	0
03/05/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.74700	9.81000	0
03/05/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.64700	7.71000	0
03/05/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.64700	9.71000	0
03/05/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.69700	3.76000	0
03/05/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.69700	5.76000	0
03/05/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.69700	9.76000	0
03/05/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.59700	7.66000	0
03/05/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.59700	9.66000	0
03/05/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.34700	7.41000	0
03/05/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.34700	9.41000	0
03/05/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.29700	3.36000	0
03/05/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.29700	5.36000	0
03/05/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.29700	7.36000	0
03/05/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.29700	9.36000	0
03/05/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.39700	3.46000	0
03/05/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.39700	5.46000	0
03/05/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.39700	7.46000	0
03/05/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.39700	9.46000	0
03/05/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	2.94800	3.01100	0
03/05/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.00000	2.06300	0
03/05/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.09700	6.16000	0
03/05/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.54800	2.61100	0
03/05/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	0.97100	1.03300	0
03/05/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.45500	1.51800	0
03/05/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	1.95000	2.01300	0
03/05/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.44800	2.51100	0
03/05/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	3.94700	4.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	4.94700	5.01000	0
03/05/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	5.94700	6.01000	0
03/05/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	6.94700	7.01000	0
03/05/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.69800	2.76100	0
03/05/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	0.92300	0.98500	0
03/05/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.40600	1.46900	0
03/05/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	1.90000	1.96300	0
03/05/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.39800	2.46100	0
03/05/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	2.89800	2.96100	0
03/05/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	3.89700	3.96000	0
03/05/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	4.89700	4.96000	0
03/05/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	5.89700	5.96000	0
03/05/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	6.89700	6.96000	0
03/05/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.33100	0.38200	0
03/05/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.70200	1.76500	0
03/05/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.19700	3.26100	0
03/05/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.69700	4.76000	0
03/05/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.19700	6.26000	0
03/05/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.69700	7.76000	0
03/05/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.19700	9.26000	0
03/05/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.10700	0.13200	0
03/05/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.25900	1.32200	0
03/05/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.74800	2.81100	0
03/05/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.24700	4.31000	0
03/05/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.74700	5.81000	0
03/05/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.24700	7.31000	0
03/05/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.74700	8.81000	0
03/05/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.59800	2.66100	0
03/05/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	£ / R On 14 June 2010	9.40	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
03/05/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.05000	0.06300	0
03/05/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.01800	1.08000	0
03/05/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.49800	2.56100	0
03/05/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	3.99700	4.06000	0
03/05/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.49700	5.56000	0
03/05/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	6.99700	7.06000	0
03/05/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.49700	8.56000	0
03/05/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.01100	0.01400	0
03/05/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.26400	0.31100	0
03/05/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.11400	1.17600	0
03/05/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.09900	2.16200	0
03/05/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.09800	3.16100	0
03/05/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.09700	4.16000	0
03/05/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.09700	5.16000	0
03/05/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.00700	0.00900	0
03/05/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.20400	0.24700	0
03/05/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	2.99800	3.06100	0
03/05/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	4.99700	5.06000	0
03/05/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	5.99700	6.06000	0
03/05/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.00600	0.00800	0
03/05/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.18100	0.21800	0
03/05/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.14700	6.21000	0
03/05/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	1.85100	1.91400	0
03/05/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.34700	3.41000	0
03/05/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.34700	4.41000	0
03/05/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.34700	5.41000	0
03/05/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.34700	6.41000	0
03/05/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.04900	2.11300	0
03/05/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.59700	3.66000	0
03/05/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.59700	4.66000	0
03/05/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.59700	5.66000	0
03/05/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.59700	6.66000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.34800	2.41200	0
03/05/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.03000	0.03800	0
03/05/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.44200	0.49700	0
03/05/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.35700	1.42000	0
03/05/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	3.84700	3.91000	0
03/05/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	4.84700	4.91000	0
03/05/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	5.84700	5.91000	0
03/05/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	6.84700	6.91000	0
03/05/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.56400	0.62200	0
03/05/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.50400	1.56700	0
03/05/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.05900	0.07400	0
03/05/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.60700	0.66500	0
03/05/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.55300	1.61600	0
03/05/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.04700	4.11000	0
03/05/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.04700	5.11000	0
03/05/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.04700	6.11000	0
03/05/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.04700	7.11000	0
03/05/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.08000	0.10000	0
03/05/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.69400	0.75400	0
03/05/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.65200	1.71500	0
03/05/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.64800	2.71100	0
03/05/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.14700	4.21000	0
03/05/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.14700	5.21000	0
03/05/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.14700	7.21000	0
03/05/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.78400	0.84500	0
03/05/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.75100	1.81400	0
03/05/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.24700	5.31000	0
03/05/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.24700	6.31000	0
03/05/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.04200	0.05400	0
03/05/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.52200	0.58000	0
03/05/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.02500	0.03200	0
03/05/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.40400	0.45700	0
03/05/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.30800	1.37100	0
03/05/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.29900	2.36200	0
03/05/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.79700	3.86000	0
03/05/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.79700	4.86000	0
03/05/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.79700	5.86000	0
03/05/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.79700	6.86000	0
03/05/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.06900	0.08600	0
03/05/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.65000	0.71000	0
03/05/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.60300	1.66600	0
03/05/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.09700	7.16000	0
03/05/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.09300	0.11500	0
03/05/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.73900	0.80000	0
03/05/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.19700	4.26000	0
03/05/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.19700	5.26000	0
03/05/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.19700	7.26000	0
03/05/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	2.84800	2.91100	0
03/05/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.01400	0.01800	0
03/05/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.29600	0.34600	0
03/05/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.16200	1.22500	0
03/05/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.14900	2.21200	0
03/05/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.64700	3.71000	0
03/05/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.64700	4.71000	0
03/05/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.64700	5.71000	0
03/05/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.64700	6.71000	0
03/05/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.14700	8.21000	0
03/05/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.14700	10.21000	0
03/05/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.02000	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.36600	0.41900	0
03/05/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.24900	2.31200	0
03/05/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.24700	8.31000	0
03/05/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.24700	10.31000	0
03/05/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.34700	8.41000	0
03/05/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.34700	10.41000	0
03/05/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.03500	0.04500	0
03/05/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.48200	0.53800	0
03/05/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.39700	4.46000	0
03/05/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.39700	6.46000	0
03/05/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.39700	8.46000	0
03/05/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.39700	10.46000	0
03/05/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.54700	4.61000	0
03/05/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.54700	6.61000	0
03/05/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.54700	8.61000	0
03/05/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.54700	10.61000	0
03/05/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.59700	8.66000	0
03/05/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.59700	10.66000	0
03/05/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.74700	4.81000	0
03/05/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.74700	6.81000	0
03/05/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.74700	10.81000	0
03/05/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.12300	0.15100	0
03/05/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	0.83000	0.89200	0
03/05/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.80100	1.86400	0
03/05/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.79800	2.86100	0
03/05/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.79700	8.86000	0
03/05/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.79700	10.86000	0
03/05/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.00600	0.00700	0
03/05/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.16000	0.19400	0
03/05/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	8.89700	8.96000	0
03/05/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	10.89700	10.96000	0
03/05/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.14000	0.17100	0
03/05/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	0.87700	0.93800	0
03/05/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	8.84700	8.91000	0
03/05/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	10.84700	10.91000	0
03/05/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.69700	6.76000	0
03/05/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.69700	8.76000	0
03/05/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.69700	10.76000	0
03/05/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.49700	4.56000	0
03/05/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.49700	6.56000	0
03/05/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.49700	10.56000	0
03/05/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.00900	0.01200	0
03/05/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.23300	0.27800	0
03/05/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.06600	1.12800	0
03/05/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.04700	8.11000	0
03/05/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.04700	10.11000	0
03/05/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	7.99700	8.06000	0
03/05/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	9.99700	10.06000	0
03/05/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.01700	0.02200	0
03/05/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.21000	1.27300	0
03/05/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.19900	2.26200	0
03/05/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.19700	8.26000	0
03/05/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.19700	10.26000	0
03/05/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.29700	4.36000	0
03/05/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.29700	6.36000	0
03/05/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.29700	8.36000	0
03/05/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.29700	10.36000	0
03/05/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.44700	4.51000	0
03/05/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.44700	6.51000	0
03/05/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.44700	8.51000	0
03/05/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.44700	10.51000	0
03/05/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	8.94700	9.01000	0
03/05/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	10.94700	11.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.64700	8.71000	0
03/05/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.64700	10.71000	0
03/05/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.57320	11.50980	2,052
03/05/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.12600	0.11800	0
03/05/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.14300	0.13400	0
03/05/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.13500	0.12600	0
03/05/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.31200	1.36600	0
03/05/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.27000	1.32400	0
03/05/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.35300	1.40800	0
03/05/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.74250	11.67930	115
03/05/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07920	0.07880	0
03/05/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00167	0.00168	0
03/05/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00927	0.00890	0
03/05/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00017	0.00021	0
03/05/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01097	0.01141	0
03/05/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00007	0.00010	0
03/05/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00247	0.00288	0
03/05/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.08050	0.08010	0
03/05/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00304	0.00310	0
03/05/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00544	0.00590	0
03/05/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.86290	9.85760	27,123
03/05/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00300	0.00300	25
03/05/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.05000	0.05400	20
03/05/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.58800	0.58500	0
03/05/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.56300	1.55800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.56300	2.55800	0
03/05/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.02000	0.02300	0
03/05/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.33800	0.34000	0
03/05/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.26400	1.25900	0
03/05/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.26300	2.25800	0
03/05/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.01500	0.01700	0
03/05/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.26700	0.27100	0
03/05/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.16500	1.16000	0
03/05/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.16300	2.15800	0
03/05/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.04300	0.04700	0
03/05/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.54300	0.54100	0
03/05/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.51300	1.50800	0
03/05/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.51300	2.50800	0
03/05/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.03700	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.50000	0.49800	0
03/05/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.46300	1.45800	0
03/05/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.46300	2.45800	0
03/05/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00100	0.00200	0
03/05/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.02400	0.02700	0
03/05/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.37600	0.37700	0
03/05/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.31400	1.30900	0
03/05/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.31300	2.30800	0
03/05/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.72600	0.72200	0
03/05/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.71300	1.70800	0
03/05/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00400	0.00500	0
03/05/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.07700	0.08300	0
03/05/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00600	0.00800	0
03/05/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.11800	0.12400	0
03/05/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.87000	0.86500	0
03/05/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.86300	1.85800	0
03/05/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.03200	0.03600	0
03/05/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.45700	0.45600	0
03/05/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.41300	1.40800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.41300	2.40800	0
03/05/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.02800	0.03100	0
03/05/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.41600	0.41600	0
03/05/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.36400	1.35800	0
03/05/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.36300	2.35800	0
03/05/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.01000	0.01100	29
03/05/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.17700	0.18200	0
03/05/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.01600	1.01100	0
03/05/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.01300	2.00800	0
03/05/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.01100	0.01300	0
03/05/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.20500	0.20900	0
03/05/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.06600	1.06100	0
03/05/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.06300	2.05800	0
03/05/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00800	0.01000	0
03/05/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.15500	0.16100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.96700	0.96200	0
03/05/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	1.96300	1.95800	0
03/05/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00700	0.00900	0
03/05/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.13600	0.14100	0
03/05/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.91800	0.91300	0
03/05/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	1.91300	1.90800	0
03/05/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.01300	0.01500	0
03/05/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.23500	0.23900	0
03/05/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.11500	1.11000	0
03/05/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.11300	2.10800	0
03/05/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.13700	6.14200	0
03/05/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.13700	8.14200	0
03/05/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.13700	10.14200	0
03/05/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.12200	0.13100	0
03/05/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.90000	0.90700	0
03/05/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.88800	1.89300	0
03/05/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.88700	3.89200	0
03/05/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.88700	5.89200	0
03/05/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.88700	7.89200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.88700	9.89200	0
03/05/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00500	0.00500	0
03/05/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.22300	0.23300	0
03/05/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.09400	1.10100	0
03/05/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	2.08800	2.09300	0
03/05/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	4.08700	4.09200	0
03/05/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	6.08700	6.09200	0
03/05/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	8.08700	8.09200	0
03/05/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	10.08700	10.09200	0
03/05/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.19200	0.20300	0
03/05/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	1.04500	1.05200	0
03/05/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	4.03700	4.04200	0
03/05/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	6.03700	6.04200	0
03/05/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	8.03700	8.04200	0
03/05/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	10.03700	10.04200	0
03/05/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.14200	0.15100	0
03/05/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.94800	0.95500	0
03/05/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.93800	1.94300	0
03/05/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.93700	3.94200	0
03/05/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.93700	5.94200	0
03/05/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.93700	7.94200	0
03/05/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.93700	9.94200	0
03/05/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.16400	0.17400	0
03/05/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.99700	1.00300	0
03/05/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.98800	1.99300	0
03/05/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.98700	3.99200	0
03/05/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.98700	5.99200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.98700	7.99200	0
03/05/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.98700	9.99200	0
03/05/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.05300	0.05800	0
03/05/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.66500	0.67300	0
03/05/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.63900	1.64400	0
03/05/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.63700	3.64200	0
03/05/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.63700	5.64200	0
03/05/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.63700	7.64200	0
03/05/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.63700	9.64200	0
03/05/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.04400	0.04800	0
03/05/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.61900	0.62800	0
03/05/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.58900	1.59400	0
03/05/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.58700	3.59200	0
03/05/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.58700	5.59200	0
03/05/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.58700	7.59200	0
03/05/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.28700	6.29200	0
03/05/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.28700	8.29200	0
03/05/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.28700	10.29200	0
03/05/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00700	0.00700	0
03/05/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.25500	0.26600	0
03/05/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.14300	1.15000	0
03/05/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.13700	4.14200	0
03/05/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.36400	0.37500	0
03/05/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.29100	1.29700	0
03/05/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.28700	2.29300	0
03/05/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.28700	4.29200	0
03/05/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01300	0.01400	0
03/05/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.58700	9.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.06300	0.06900	0
03/05/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.71100	0.71900	0
03/05/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.68800	1.69400	0
03/05/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.68700	3.69200	0
03/05/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.68700	5.69200	0
03/05/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.68700	7.69200	0
03/05/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.68700	9.69200	0
03/05/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.03700	0.04000	0
03/05/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.57400	0.58300	0
03/05/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.53900	1.54500	0
03/05/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.53700	3.54200	0
03/05/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.53700	5.54200	0
03/05/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.53700	7.54200	0
03/05/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.53700	9.54200	0
03/05/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.03000	0.03300	0
03/05/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.53000	0.53900	0
03/05/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.48900	1.49500	0
03/05/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.48700	3.49200	0
03/05/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.48700	5.49200	0
03/05/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.48700	7.49200	0
03/05/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.48700	9.49200	0
03/05/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.10400	0.11300	0
03/05/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.85200	0.85900	0
03/05/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.83800	1.84300	0
03/05/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.83700	3.84200	0
03/05/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.83700	5.84200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.83700	7.84200	0
03/05/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.83700	9.84200	0
03/05/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.07500	0.08200	0
03/05/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.75700	0.76500	0
03/05/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.73800	1.74400	0
03/05/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.73700	3.74200	0
03/05/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.73700	5.74200	0
03/05/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.73700	7.74200	0
03/05/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.73700	9.74200	0
03/05/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.02500	0.02700	0
03/05/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.48700	0.49600	271
03/05/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.44000	1.44500	0
03/05/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.43700	3.44200	0
03/05/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.43700	5.44200	0
03/05/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.43700	7.44200	0
03/05/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.43700	9.44200	0
03/05/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.13800	2.14300	0
03/05/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	2.03800	2.04300	0
03/05/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.23700	2.24300	0
03/05/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.01470	10.00950	4,908
03/05/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.04800	0.05000	0
03/05/2010	€ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.25800	0.26200	0
03/05/2010	€ / R On 13 September 2010	10.20	P	Foreign Exchange Future	0.44300	0.45300	0
03/05/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.69800	1.70500	0
03/05/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.16670	10.16060	2,020
03/05/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02400	0.02500	0
03/05/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.09300	0.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.18600	0.18900	0
03/05/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.43100	0.43400	0
03/05/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.04300	1.03900	0
03/05/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.98000	1.97400	0
03/05/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.10300	0.10500	0
03/05/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02300	0.02400	0
03/05/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.08900	0.09200	0
03/05/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.17900	0.18200	0
03/05/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.41200	0.41500	0
03/05/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.00300	1.00000	0
03/05/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.93200	1.92500	0
03/05/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01100	0.01100	0
03/05/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.05400	0.05500	0
03/05/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.10900	0.11200	0
03/05/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.22700	0.23000	0
03/05/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.54500	0.54700	0
03/05/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.26500	1.26000	0
03/05/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.01200	0.01300	0
03/05/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.05700	0.05900	0
03/05/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.11700	0.11900	0
03/05/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.24600	0.24900	0
03/05/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.59900	0.60000	0
03/05/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.35800	1.35300	0
03/05/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.31100	1.30600	0
03/05/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.27600	2.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.02800	0.02900	0
03/05/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.22600	2.22000	0
03/05/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.14300	0.14600	0
03/05/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.31700	0.32000	0
03/05/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.78300	0.78200	0
03/05/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.64100	1.63600	0
03/05/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03000	0.03100	0
03/05/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.32500	2.31900	0
03/05/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00400	0.00400	0
03/05/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.02900	0.03000	0
03/05/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.11300	0.11600	0
03/05/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.23600	0.24000	0
03/05/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.57200	0.57300	0
03/05/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00300	0.00400	0
03/05/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.02700	0.02900	0
03/05/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.10600	0.10800	0
03/05/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.21800	0.22100	0
03/05/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.52000	0.52200	0
03/05/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.21900	1.21500	0
03/05/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.17700	2.17100	0
03/05/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02600	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.09900	0.10200	0
03/05/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.20100	0.20400	0
03/05/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.47300	0.47500	0
03/05/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.12800	1.12400	0
03/05/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.07800	2.07200	0
03/05/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00200	0.00300	0
03/05/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.02000	0.02000	0
03/05/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.08000	0.08200	0
03/05/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.16000	0.16300	0
03/05/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.36100	0.36400	0
03/05/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.88800	0.88600	0
03/05/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.78600	1.78000	0
03/05/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.01700	0.01700	0
03/05/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.07100	0.07300	0
03/05/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.45400	2.46200	0
03/05/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.40000	4.40600	0
03/05/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.38500	6.39100	0
03/05/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.38400	8.39000	0
03/05/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.38300	10.38900	0
03/05/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01900	0.01900	0
03/05/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.12100	0.12500	0
03/05/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.59400	0.60300	0
03/05/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.39300	1.40200	0
03/05/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.31300	2.32100	0
03/05/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.25300	4.25900	0
03/05/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.23500	6.24200	0
03/05/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.23400	8.24000	0
03/05/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.23300	10.23900	0
03/05/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06100	0.06300	0
03/05/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.40600	0.41400	0
03/05/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.13400	1.14300	0
03/05/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.03200	2.04100	0
03/05/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.95900	3.96600	0
03/05/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.93600	5.94200	0
03/05/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.93400	7.94000	0
03/05/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.93300	9.93900	0
03/05/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01000	0.01000	0
03/05/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05200	0.05400	0
03/05/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.35300	0.36100	0
03/05/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.05100	1.06000	0
03/05/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.93900	1.94700	0
03/05/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.86000	3.86800	0
03/05/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.83600	5.84300	0
03/05/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.83400	7.84000	0
03/05/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.83300	9.83900	0
03/05/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.30500	0.31200	0
03/05/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.96900	0.97900	0
03/05/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.84600	1.85500	0
03/05/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.76200	3.76900	0
03/05/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.73700	5.74300	0
03/05/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.73400	7.74000	0
03/05/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.73300	9.73900	0
03/05/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00800	0.00800	0
03/05/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.71300	3.72000	0
03/05/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.68700	5.69300	0
03/05/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.68400	7.69000	0
03/05/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.68300	9.68900	0
03/05/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02400	0.02500	0
03/05/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.16600	0.17100	0
03/05/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.70000	0.70900	0
03/05/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.52600	1.53500	0
03/05/2010	€ / R On 13 December 2010	7.95	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
03/05/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.81100	3.81800	0
03/05/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.78700	5.79300	0
03/05/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.78400	7.79000	0
03/05/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.78300	9.78900	0
03/05/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00900	0.00900	0
03/05/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04400	0.04500	0
03/05/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04100	0.04200	0
03/05/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.28200	0.28900	0
03/05/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.92900	0.93800	0
03/05/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.80000	1.80800	0
03/05/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.74000	2.74800	0
03/05/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.69500	4.70200	0
03/05/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.68500	6.69100	0
03/05/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.68400	8.69000	0
03/05/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.68300	10.68900	0
03/05/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04800	0.04900	0
03/05/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.32800	0.33600	0
03/05/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.01000	1.01900	0
03/05/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.89200	1.90100	0
03/05/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.83700	2.84400	0
03/05/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.79400	4.80000	0
03/05/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.78500	6.79100	0
03/05/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.78300	8.79000	0
03/05/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.78300	10.78900	0
03/05/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01500	0.01400	0
03/05/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.08600	0.08900	0
03/05/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.49500	0.50400	0
03/05/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.26200	1.27100	0
03/05/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.17200	2.18100	0
03/05/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.10600	4.11300	0
03/05/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.08600	6.09200	0
03/05/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.08400	8.09000	0
03/05/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.08300	10.08900	0
03/05/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.98600	1.99400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01300	0.01300	0
03/05/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07600	0.07800	0
03/05/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.46400	0.47300	0
03/05/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.21900	1.22800	0
03/05/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.12600	2.13400	0
03/05/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.05700	4.06400	0
03/05/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.03600	6.04200	0
03/05/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.03400	8.04000	0
03/05/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.03300	10.03900	0
03/05/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.88420	6.85990	10,882
03/05/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.30600	0.28400	0
03/05/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.28400	1.26000	0
03/05/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.28400	2.26000	0
03/05/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.28400	3.26000	0
03/05/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.28400	4.26000	0
03/05/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.35200	0.32900	0
03/05/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.33400	1.31000	0
03/05/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.33400	2.31000	0
03/05/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.33400	3.31000	0
03/05/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.33400	4.31000	0
03/05/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.39800	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.38400	1.36000	0
03/05/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.38400	2.36000	0
03/05/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.38400	3.36000	0
03/05/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.38400	4.36000	0
03/05/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.22000	0.19900	0
03/05/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00000	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.10900	0.09300	0
03/05/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.03500	1.01100	0
03/05/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.03400	2.01000	0
03/05/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.03400	3.01000	0
03/05/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	4.03400	4.01000	0
03/05/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.18000	0.16100	0
03/05/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.13400	1.11000	0
03/05/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.13400	2.11000	0
03/05/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.13400	3.11000	0
03/05/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	4.13400	4.11000	0
03/05/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.63400	2.61000	0
03/05/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.63400	3.61000	0
03/05/2010	AU\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.01900	0.01500	0
03/05/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.63900	0.61400	0
03/05/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.63400	1.61000	0
03/05/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.68800	0.66300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.68400	1.66000	0
03/05/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.68400	2.66000	0
03/05/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.68400	3.66000	0
03/05/2010	AU\$ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.04400	0.03700	0
03/05/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.83600	0.81200	0
03/05/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.83400	1.81000	0
03/05/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.83400	2.81000	0
03/05/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.83400	3.81000	0
03/05/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.08700	0.07400	0
03/05/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.98500	0.96100	0
03/05/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.98400	1.96000	0
03/05/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.98400	2.96000	0
03/05/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.98400	3.96000	0
03/05/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.14300	0.12500	0
03/05/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.08500	1.06000	0
03/05/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.08400	2.06000	0
03/05/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.08400	3.06000	0
03/05/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	4.08400	4.06000	0
03/05/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.26200	0.24100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.23400	1.21000	0
03/05/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.23400	2.21000	0
03/05/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.23400	3.21000	0
03/05/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.23400	4.21000	0
03/05/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.02800	0.02300	0
03/05/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.73700	0.71300	0
03/05/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.73400	1.71000	0
03/05/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.73400	2.71000	0
03/05/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.73400	3.71000	0
03/05/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.03500	0.02900	0
03/05/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.78700	0.76200	0
03/05/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.78400	1.76000	0
03/05/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.78400	2.76000	0
03/05/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.78400	3.76000	0
03/05/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.05500	0.04600	0
03/05/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.88600	0.86100	0
03/05/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.88400	1.86000	0
03/05/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.88400	2.86000	0
03/05/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.88400	3.86000	0
03/05/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	10.95	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
03/05/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.06900	0.05800	0
03/05/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.93600	0.91100	0
03/05/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.93400	1.91000	0
03/05/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.93400	2.91000	0
03/05/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.93400	3.91000	0
03/05/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.02300	0.01900	0
03/05/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.33900	0.35900	0
03/05/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.31600	2.34000	0
03/05/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.31600	4.34000	0
03/05/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.31600	6.34000	0
03/05/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.31600	8.34000	0
03/05/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.13500	0.14800	0
03/05/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.06600	2.09000	0
03/05/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.06600	4.09000	0
03/05/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.06600	6.09000	0
03/05/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.06600	8.09000	0
03/05/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00200	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.17100	0.18600	0
03/05/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.11600	2.14000	0
03/05/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.11600	4.14000	0
03/05/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.11600	6.14000	0
03/05/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.11600	8.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00300	0.00200	0
03/05/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.25100	0.26900	0
03/05/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.21600	2.24000	0
03/05/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.21600	4.24000	0
03/05/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.21600	6.24000	0
03/05/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.21600	8.24000	0
03/05/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00300	0.00300	0
03/05/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.29400	0.31300	0
03/05/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.26600	2.29000	0
03/05/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.26600	4.29000	0
03/05/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.26600	6.29000	0
03/05/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.26600	8.29000	0
03/05/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.02800	0.03100	0
03/05/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.76700	1.79100	0
03/05/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.76600	3.79000	0
03/05/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.76600	5.79000	0
03/05/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.76600	7.79000	0
03/05/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.05900	0.06500	0
03/05/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.91700	1.94100	0
03/05/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.91600	3.94000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.91600	5.94000	0
03/05/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.91600	7.94000	0
03/05/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.10300	0.11400	0
03/05/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.36600	4.39000	0
03/05/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.36600	6.39000	0
03/05/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.36600	8.39000	0
03/05/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00200	0.00200	0
03/05/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.21000	0.22700	0
03/05/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.16600	2.19000	0
03/05/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.16600	4.19000	0
03/05/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.16600	6.19000	0
03/05/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.16600	8.19000	0
03/05/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00400	0.00300	0
03/05/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00500	0.00400	0
03/05/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.38500	0.40500	0
03/05/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.36600	2.39000	0
03/05/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.01600	2.04000	0
03/05/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.01600	4.04000	0
03/05/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.01600	6.04000	0
03/05/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.01600	8.04000	0
03/05/2010	AU\$ / R On 14 June 2010	2.75	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
03/05/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.04600	0.05100	0
03/05/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.86700	1.89100	0
03/05/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.86600	3.89000	0
03/05/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.86600	5.89000	0
03/05/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.86600	7.89000	0
03/05/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
03/05/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.07500	0.08300	0
03/05/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.96600	1.99100	0
03/05/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	3.96600	3.99000	0
03/05/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	5.96600	5.99000	0
03/05/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	7.96600	7.99000	0
03/05/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.03600	0.03900	0
03/05/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.01400	0.01500	0
03/05/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.61700	1.64100	0
03/05/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.61600	3.64000	0
03/05/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.61600	5.64000	0
03/05/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.61600	7.64000	0
03/05/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.01800	0.01900	0
03/05/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.66700	1.69100	0
03/05/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.66600	3.69000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.66600	5.69000	0
03/05/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.66600	7.69000	0
03/05/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/05/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.02200	0.02400	0
03/05/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.71700	1.74100	0
03/05/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.71600	3.74000	0
03/05/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.71600	5.74000	0
03/05/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.71600	7.74000	0
03/05/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.91340	6.88990	4,490
03/05/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.94030	6.91720	750
03/05/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.38390	7.31650	95
03/05/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.14900	0.11300	0
03/05/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.11700	0.09200	0
03/05/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.18500	0.14400	0
03/05/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.05100	0.07800	0
03/05/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.08300	0.12600	0
03/05/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.06500	0.09700	0
03/05/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	7.49140	7.42330	0
Future Open Interest							376,613.00
Option Open Interest							325,784.00
Grand Total							702,397.00