

































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2235	2133	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	1,000
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	1,000
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	1,000
04/09/2009	\$ / R On 14-September-09	Currency Future	2744	2633	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2744	2633	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2744	2633	0
04/09/2009	\$ / R On 14-June-10	Currency Future	155	169	0
04/09/2009	\$ / R On 14-June-10	Currency Future	2514	2412	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2244	2133	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2644	2533	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2844	2733	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2844	2733	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2844	2733	0
04/09/2009	\$ / R On 14-December-09	Currency Future	13	13	0
04/09/2009	\$ / R On 14-December-09	Currency Future	13	13	0
04/09/2009	\$ / R On 14-December-09	Currency Future	13	13	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3026	2913	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3026	2913	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3026	2913	0
04/09/2009	\$ / R On 14-December-09	Currency Future	11	11	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3125	3012	0
04/09/2009	\$ / R On 14-December-09	Currency Future	26	30	0
04/09/2009	\$ / R On 14-December-09	Currency Future	2340	2230	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2494	2383	0
04/09/2009	\$ / R On 14-December-09	Currency Future	6	6	0
04/09/2009	\$ / R On 14-December-09	Currency Future	6	6	0
04/09/2009	\$ / R On 14-December-09	Currency Future	6	6	0
04/09/2009	\$ / R On 14-December-09	Currency Future	6	6	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	\$ / R On 14-December-09	Currency Future	6	6	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3720	3606	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3720	3606	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3720	3606	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3720	3606	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3720	3606	0
04/09/2009	\$ / R On 14-December-09	Currency Future	40	45	0
04/09/2009	\$ / R On 14-December-09	Currency Future	1953	1845	0
04/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
04/09/2009	\$ / R On 14-December-09	Currency Future	5514	5401	0
04/09/2009	\$ / R On 14-December-09	Currency Future	93	108	0
04/09/2009	\$ / R On 14-December-09	Currency Future	93	108	0
04/09/2009	\$ / R On 14-December-09	Currency Future	93	108	0
04/09/2009	\$ / R On 14-December-09	Currency Future	1106	1009	0
04/09/2009	\$ / R On 14-December-09	Currency Future	1106	1009	0
04/09/2009	\$ / R On 14-December-09	Currency Future	1106	1009	0
04/09/2009	\$ / R On 15-March-10	Currency Future	83	92	0
04/09/2009	\$ / R On 15-March-10	Currency Future	83	92	0
04/09/2009	\$ / R On 15-March-10	Currency Future	83	92	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2518	2414	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2518	2414	0
04/09/2009	\$ / R On 15-March-10	Currency Future	2518	2414	0
04/09/2009	\$ / R On 15-March-10	Currency Future	139	154	0
04/09/2009	\$ / R On 15-March-10	Currency Future	1724	1626	0
04/09/2009	\$ / R On 14-December-09	Currency Future	8	7	0
04/09/2009	\$ / R On 14-December-09	Currency Future	3521	3408	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	1944	1833	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2044	1933	0
04/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
04/09/2009	\$ / R On 14-September-09	Currency Future	2144	2033	0
04/09/2009	\$ / R On 15-March-10	Currency Future	42	45	0
04/09/2009	\$ / R On 15-March-10	Currency Future	3827	3717	0
04/09/2009	\$ / R On 15-March-10	Currency Future	40	43	0
04/09/2009	\$ / R On 15-March-10	Currency Future	3925	3815	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0
04/09/2009	\$ / R On 15-March-10	Currency Future	194	215	0

























































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-December-09	Currency Future	1254	1115	0
04/09/2009	£ / R On 14-September-09	Currency Future	11	20	0
04/09/2009	£ / R On 14-September-09	Currency Future	998	832	0
04/09/2009	£ / R On 14-June-10	Currency Future	588	652	0
04/09/2009	£ / R On 14-June-10	Currency Future	1397	1283	0
04/09/2009	£ / R On 14-December-09	Currency Future	213	257	0
04/09/2009	£ / R On 14-December-09	Currency Future	1086	953	0
04/09/2009	£ / R On 14-December-09	Currency Future	149	179	0



Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-December-09	Currency Future	1472	1326	0
04/09/2009	£ / R On 14-December-09	Currency Future	111	133	0
04/09/2009	£ / R On 14-December-09	Currency Future	1834	1680	0
04/09/2009	£ / R On 14-December-09	Currency Future	119	143	0
04/09/2009	£ / R On 14-December-09	Currency Future	1742	1590	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	2738	2565	0
04/09/2009	£ / R On 14-September-09	Currency Future	2738	2565	0
04/09/2009	£ / R On 14-September-09	Currency Future	2738	2565	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2339	2166	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2588	2415	0
04/09/2009	£ / R On 14-September-09	Currency Future	2588	2415	0
04/09/2009	£ / R On 14-September-09	Currency Future	2588	2415	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2489	2316	0
04/09/2009	£ / R On 14-September-09	Currency Future	2489	2316	0
04/09/2009	£ / R On 14-September-09	Currency Future	2489	2316	0
04/09/2009	£ / R On 14-September-09	Currency Future	2489	2316	0
04/09/2009	£ / R On 14-September-09	Currency Future	2489	2316	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	£ / R On 14-September-09	Currency Future	2389	2216	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0
04/09/2009	£ / R On 14-September-09	Currency Future	2688	2515	0
04/09/2009	£ / R On 14-September-09	Currency Future	2688	2515	0
04/09/2009	£ / R On 14-September-09	Currency Future	2688	2515	0
04/09/2009	£ / R On 14-September-09	Currency Future	3	5	0
04/09/2009	£ / R On 14-September-09	Currency Future	3	5	0
04/09/2009	£ / R On 14-September-09	Currency Future	3	5	0
04/09/2009	£ / R On 14-September-09	Currency Future	2190	2017	0
04/09/2009	£ / R On 14-September-09	Currency Future	2190	2017	0
04/09/2009	£ / R On 14-September-09	Currency Future	2190	2017	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	2938	2764	0
04/09/2009	£ / R On 14-September-09	Currency Future	2938	2764	0
04/09/2009	£ / R On 14-September-09	Currency Future	2938	2764	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	2988	2814	0
04/09/2009	£ / R On 14-September-09	Currency Future	2988	2814	0
04/09/2009	£ / R On 14-September-09	Currency Future	2988	2814	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2	4	0
04/09/2009	£ / R On 14-September-09	Currency Future	2289	2117	0
04/09/2009	£ / R On 14-September-09	Currency Future	2289	2117	0
04/09/2009	£ / R On 14-September-09	Currency Future	2289	2117	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	2	0
04/09/2009	£ / R On 14-September-09	Currency Future	2888	2714	0
04/09/2009	£ / R On 14-September-09	Currency Future	2888	2714	0
04/09/2009	£ / R On 14-September-09	Currency Future	2888	2714	0
04/09/2009	£ / R On 14-September-09	Currency Future	6	9	0
04/09/2009	£ / R On 14-September-09	Currency Future	1493	1322	0
04/09/2009	£ / R On 14-September-09	Currency Future	5	8	0
04/09/2009	£ / R On 14-September-09	Currency Future	1642	1470	0
04/09/2009	£ / R On 14-September-09	Currency Future	3	5	0
04/09/2009	£ / R On 14-September-09	Currency Future	2140	1968	0
04/09/2009	£ / R On 14-September-09	Currency Future	1	3	0















































































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-December-09	Currency Future	127	120	0
04/09/2009	ZAAD On 14-September-09	Currency Future	6	13	0
04/09/2009	ZAAD On 14-September-09	Currency Future	388	363	0
04/09/2009	ZAAD On 14-September-09	Currency Future	3	8	0
04/09/2009	ZAAD On 14-September-09	Currency Future	485	458	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1	6	0
04/09/2009	ZAAD On 14-September-09	Currency Future	584	555	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	2	0
04/09/2009	ZAAD On 14-September-09	Currency Future	833	802	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1	4	0
04/09/2009	ZAAD On 14-September-09	Currency Future	683	654	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	3	0
04/09/2009	ZAAD On 14-September-09	Currency Future	783	753	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	2	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	2	0
04/09/2009	ZAAD On 14-September-09	Currency Future	983	951	0
04/09/2009	ZAAD On 14-September-09	Currency Future	983	951	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	0	1	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0
04/09/2009	ZAAD On 14-September-09	Currency Future	1082	1051	0

























Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
04/09/2009	ZAAD On 14-December-09	Currency Future	614	589	0
<b>Total</b>					<b>44,949,895</b>