



# Currency Futures & Options Weekly Statistics

From: 15/03/2010 To: 16/03/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.89970	7.90440	0
15/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.72200	4.72700	0
15/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.99600	3.99600	0
15/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.94600	3.94600	0
15/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.01600	4.02200	0
15/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.84600	3.84600	0
15/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.91600	3.92200	0
15/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.86600	3.87200	0
15/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.94400	3.95000	0
15/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.89400	3.90000	0
15/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.84400	3.85000	0
15/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.92200	3.92800	0
15/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.87300	3.87800	0
15/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.82300	3.82800	0
15/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.77300	3.77800	0
15/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.72300	3.72800	0
15/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.67300	3.67800	0
15/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.62300	3.62800	0
15/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.57300	3.57800	0
15/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.52300	3.52800	0
15/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.47300	3.47800	0
15/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.42300	3.42900	0
15/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.37400	3.37900	0
15/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.32400	3.32900	0
15/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.27400	3.27900	0
15/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.96600	2.97200	0
15/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.91600	2.92200	0
15/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.86600	2.87200	0
15/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.94500	2.95100	0
15/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.89500	2.90100	0
15/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.84500	2.85100	0
15/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.92500	2.93000	0
15/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.87500	2.88100	0
15/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00300	0.00400	0
15/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.82600	2.83100	0
15/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.77600	2.78100	0
15/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.72600	2.73100	0
15/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.67700	2.68200	0
15/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.62700	2.63200	0
15/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.57700	2.58300	0
15/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.52800	2.53300	0
15/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.47800	2.48300	0
15/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.42900	2.43400	0
15/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
15/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.37900	2.38400	0
15/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
15/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.32900	2.33500	0
15/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00700	0.00800	0
15/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.28000	2.28500	0
15/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
15/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.96600	1.97200	0
15/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.91600	1.92200	0
15/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.86700	1.87300	0
15/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.95000	1.95600	0
15/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.90000	1.90600	0
15/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.85100	1.85700	0
15/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
15/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.93600	1.94100	0
15/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
15/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.88800	1.89300	0
15/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01600	0
15/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.84000	1.84500	0
15/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.79200	1.79700	0
15/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02000	0.02000	0
15/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.74400	1.74900	0
15/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02200	0.02200	0
15/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.69600	1.70200	0
15/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02400	0.02500	0
15/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.64900	1.65400	0
15/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02700	0.02700	0
15/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.60200	1.60700	0
15/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03000	0.03000	0
15/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.55500	1.56000	0
15/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03300	0.03300	0
15/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.50900	1.51400	0
15/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03700	0.03700	0
15/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.46300	1.46800	0
15/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04100	0.04100	0
15/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.41700	1.42200	0
15/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04500	0.04500	0
15/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.37100	1.37600	0
15/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04900	0.04900	0
15/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.32600	1.33100	0
15/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05400	0.05400	0
15/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.97500	0.98100	0
15/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00900	0.01000	0
15/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.92700	0.93400	0
15/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01100	0.01300	0
15/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.88000	0.88700	0
15/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01400	0.01600	0
15/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.99100	0.99900	0
15/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04700	0.04900	0
15/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.94900	0.95700	0
15/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05500	0.05700	0
15/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.90700	0.91500	0
15/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06300	0.06500	0
15/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.02800	1.03300	0
15/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10600	0.10600	0
15/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.99000	0.99500	0
15/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11800	0.11800	0
15/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.95300	0.95800	0
15/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13100	0.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.91700	0.92200	0
15/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14500	0.14500	0
15/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.88200	0.88700	0
15/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16000	0.16000	0
15/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.84800	0.85200	0
15/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17600	0.17500	0
15/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.81400	0.81900	0
15/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.19200	0.19200	0
15/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.78200	0.78700	0
15/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.21000	0.21000	0
15/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.75000	0.75500	0
15/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22800	0.22800	0
15/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.72000	0.72500	0
15/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24800	0.24800	0
15/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.69000	0.69500	0
15/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26800	0.26800	0
15/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.66100	0.66600	0
15/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28900	0.28900	0
15/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.63400	0.63900	0
15/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.31200	0.31200	0
15/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.60700	0.61200	0
15/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.33500	0.33500	0
15/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.22400	0.23200	1,430
15/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.25800	0.26100	0
15/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.20500	0.21300	390
15/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.28900	0.29200	130
15/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.18800	0.19600	100
15/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.32200	0.32500	0
15/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.34700	0.35600	0
15/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.40300	0.40600	0
15/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.32900	0.33700	0
15/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.43500	0.43700	0
15/03/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.46700	0.47200	0
15/03/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.49500	0.49500	0
15/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.44800	0.45300	0
15/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.52600	0.52600	0
15/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.43000	0.43600	0
15/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.55800	0.55900	0
15/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.54300	0.54800	0
15/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.59300	0.59400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.52100	0.52500	0
15/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.62100	0.62100	0
15/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.49900	0.50400	0
15/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.64900	0.65000	0
15/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.36700	0.37200	0
15/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.69500	0.69500	0
15/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.35200	0.35700	4,400
15/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.73000	0.73000	0
15/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.33900	0.34400	0
15/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.76700	0.76700	0
15/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.32600	0.33100	0
15/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.80400	0.80400	0
15/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.31300	0.31800	0
15/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.84100	0.84100	0
15/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.30200	0.30700	0
15/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.88000	0.88000	0
15/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.29000	0.29500	0
15/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.91800	0.91800	0
15/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.28000	0.28400	0
15/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.95800	0.95700	0
15/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.26900	0.27400	0
15/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.99700	0.99700	0
15/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.26000	0.26400	0
15/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.03800	1.03700	0
15/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.25000	0.25500	117
15/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.07800	1.07800	0
15/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03500	0.03800	0
15/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.16900	1.16700	0
15/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.12700	0.13200	3,000
15/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.18300	1.18200	0
15/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03000	0.03300	0
15/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.26400	1.26200	0
15/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02800	0.03100	0
15/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.31200	1.31000	0
15/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02600	0.02900	0
15/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.36000	1.35800	0
15/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02500	0.02700	0
15/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.40900	1.40600	0
15/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02300	0.02500	0
15/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.45700	1.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.09800	0.10200	0
15/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.45400	1.45200	0
15/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18300	0.18700	0
15/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.46100	1.46000	0
15/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17700	0.18100	330
15/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.50500	1.50400	0
15/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.08700	0.09100	0
15/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.59300	1.59100	0
15/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16600	0.17000	0
15/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.59400	1.59300	0
15/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01600	0.01700	0
15/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.75000	1.74600	0
15/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.07800	0.08100	0
15/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.73400	1.73100	0
15/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.01400	0.01500	0
15/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.84800	1.84400	0
15/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.01300	0.01500	26,596
15/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.89700	1.89400	0
15/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.01300	0.01400	0
15/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.94700	1.94300	0
15/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13800	0.14200	0
15/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.86600	1.86500	0
15/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13400	0.13800	0
15/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.91200	1.91100	0
15/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.01000	0.01100	0
15/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.09400	2.09000	0
15/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00900	0.01000	0
15/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.14300	2.13900	0
15/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.05800	0.06100	0
15/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.11400	2.11100	0
15/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.05600	0.05800	0
15/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.16200	2.15800	0
15/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.05300	0.05600	0
15/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.20900	2.20600	0
15/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.11200	0.11600	0
15/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.19000	2.18900	0
15/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10900	0.11300	0
15/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.23700	2.23600	0
15/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10600	0.10900	0
15/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.28400	2.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10300	0.10600	300
15/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.33100	2.32900	0
15/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09900	0.10300	0
15/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.37700	2.37600	0
15/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09700	0.10000	0
15/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.42500	2.42300	0
15/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09400	0.09700	0
15/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.47200	2.47000	0
15/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09100	0.09400	0
15/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.51900	2.51700	0
15/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08800	0.09200	0
15/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.56600	2.56500	0
15/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08600	0.08900	0
15/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.61400	2.61200	0
15/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.08400	0.08700	0
15/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.66200	2.66000	0
15/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08100	0.08400	0
15/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.70900	2.70700	0
15/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07900	0.08200	0
15/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.75700	2.75500	0
15/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.07700	0.08000	0
15/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.80500	2.80300	0
15/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.03600	3.03100	0
15/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.08600	3.08100	0
15/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.13500	3.13100	0
15/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.18500	3.18000	0
15/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.23500	3.23000	0
15/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.28500	3.28000	0
15/03/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.45400	3.45400	0
15/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.50400	3.50400	0
15/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.55400	3.55400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.48500	3.48000	0
15/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05800	0.06100	0
15/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.33600	3.33400	0
15/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.58500	3.58000	0
15/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.63500	3.63000	0
15/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.68400	3.68000	0
15/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.73400	3.73000	0
15/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.78400	3.78000	0
15/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.83400	3.82900	0
15/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.88400	3.87900	0
15/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	4.04400	4.04400	0
15/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.93400	3.92900	0
15/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.98400	3.97900	0
15/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.03400	4.02900	0
15/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.08400	4.07900	0
15/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.13400	4.12900	0
15/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01300	0.01500	0
15/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.06900	4.06500	0
15/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01200	0.01400	0
15/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.11800	4.11400	0
15/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01200	0.01300	0
15/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.16800	4.16300	0
15/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04100	0.04200	0
15/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.11900	4.11500	0
15/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03900	0.04100	0
15/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.16700	4.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03800	0.04000	0
15/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.21600	4.21300	0
15/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03700	0.03900	0
15/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.26500	4.26200	0
15/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03600	0.03800	0
15/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.31400	4.31100	0
15/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03500	0.03700	0
15/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.36300	4.36000	0
15/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03500	0.03600	0
15/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.41300	4.40900	0
15/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03400	0.03500	0
15/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.46200	4.45800	0
15/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03300	0.03500	0
15/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.51100	4.50800	0
15/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03200	0.03400	0
15/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.56000	4.55700	0
15/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03100	0.03300	0
15/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.60900	4.60600	0
15/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03000	0.03200	0
15/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.65800	4.65500	0
15/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03000	0.03100	0
15/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.70800	4.70400	0
15/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02900	0.03100	0
15/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.75700	4.75400	0
15/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.03400	5.02900	0
15/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.08400	5.07900	0
15/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.13400	5.12900	0
15/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.18400	5.17900	0
15/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.23400	5.22900	0
15/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.28400	5.27900	0
15/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.45400	5.45400	0
15/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.50400	5.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.55400	5.55400	0
15/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.48400	5.47900	0
15/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02200	0.02400	0
15/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.30000	5.29700	0
15/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.58400	5.57900	0
15/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.63400	5.62900	0
15/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.68400	5.67900	0
15/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.85400	5.85400	0
15/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.78400	5.77900	0
15/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.83400	5.82900	0
15/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.88400	5.87900	0
15/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.93400	5.92900	0
15/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.98400	5.97900	0
15/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.15400	6.15400	0
15/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.08400	6.07900	0
15/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.13400	6.12900	0
15/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.05700	6.05100	0
15/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.10700	6.10100	0
15/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.15700	6.15100	0
15/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01500	0.01600	0
15/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.09300	6.08900	0
15/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01400	0.01500	0
15/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.14200	6.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01300	0.01400	0
15/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.19100	6.18700	0
15/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01300	0.01400	0
15/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.24100	6.23700	0
15/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01200	0.01300	0
15/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.29000	6.28600	0
15/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01100	0.01200	0
15/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.33900	6.33500	0
15/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01100	0.01200	0
15/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.38900	6.38500	0
15/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01000	0.01100	0
15/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.43800	6.43400	0
15/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01000	0.01000	0
15/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.48800	6.48300	0
15/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00900	0.01000	0
15/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.53700	6.53300	0
15/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00900	0.00900	0
15/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.58700	6.58200	0
15/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00800	0.00900	0
15/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.63600	6.63200	0
15/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00800	0.00800	0
15/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.68600	6.68100	0
15/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00700	0.00800	0
15/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.73500	6.73100	0
15/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.03400	7.02900	0
15/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.08400	7.07900	0
15/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.25400	7.25400	0
15/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.18400	7.17900	0
15/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.23400	7.22900	0
15/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.28400	7.27900	0
15/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.28200	7.27700	0
15/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	8.00400	8.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	8.05400	8.05400	0
15/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.98400	7.97900	0
15/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.15400	8.15400	0
15/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.08400	8.07900	0
15/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.13400	8.12900	0
15/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.05600	8.05000	0
15/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.10600	8.10000	0
15/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.15600	8.15000	0
15/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.07900	8.07400	0
15/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.12900	8.12400	0
15/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.17900	8.17400	0
15/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.22900	8.22400	0
15/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.27900	8.27400	0
15/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.32900	8.32400	0
15/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.37900	8.37400	0
15/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.42900	8.42400	0
15/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.47900	8.47400	0
15/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.52900	8.52400	0
15/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.57900	8.57400	0
15/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.62900	8.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.67900	8.67400	0
15/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.72900	8.72400	0
15/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.03400	9.02900	0
15/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.08400	9.07900	0
15/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.25400	9.25400	0
15/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.18400	9.17900	0
15/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.23400	9.22900	0
15/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.28400	9.27900	0
15/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.98400	9.97900	0
15/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.50650	11.56890	2,522
15/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.29100	3.34800	0
15/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.41800	3.48100	0
15/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.19100	3.24800	0
15/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.14100	3.19800	0
15/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.26900	3.33100	0
15/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.16900	3.23100	0
15/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.11900	3.18100	0
15/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.06900	3.13100	0
15/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.96900	3.03100	0
15/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.91900	2.98200	0
15/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	2.69100	2.74800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.64100	2.69800	0
15/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.77000	2.83200	0
15/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.72000	2.78200	0
15/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.67000	2.73200	0
15/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.62000	2.68200	0
15/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.57000	2.63300	0
15/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
15/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.52100	2.58300	0
15/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.47100	2.53300	0
15/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.42100	2.48300	0
15/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.37100	2.43400	0
15/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00400	0
15/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.32200	2.38400	0
15/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.27200	2.33400	0
15/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.22200	2.28500	0
15/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00500	0
15/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.17300	2.23500	0
15/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.12300	2.18500	0
15/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.07300	2.13600	0
15/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.02400	2.08600	0
15/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.97400	2.03700	0
15/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00700	0
15/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.92500	1.98700	0
15/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00700	0
15/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.87500	1.93800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00800	0
15/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.82600	1.88800	0
15/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00800	0
15/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.77700	1.83900	0
15/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.00900	0
15/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.72700	1.79000	0
15/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.01000	0
15/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.67800	1.74100	0
15/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01000	0.01100	0
15/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.62900	1.69100	0
15/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01100	0.01100	0
15/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.58000	1.64200	0
15/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01200	0.01200	0
15/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.53100	1.59300	0
15/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01300	0.01300	0
15/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.48200	1.54400	0
15/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01400	0.01400	0
15/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.43300	1.49600	0
15/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01500	0.01600	0
15/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.38400	1.44700	0
15/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01600	0.01700	0
15/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.33500	1.39800	0
15/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01700	0.01800	0
15/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.28700	1.35000	0
15/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01900	0.02000	0
15/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.23800	1.30100	0
15/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02000	0.02100	0
15/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.19000	1.25300	0
15/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02200	0.02300	0
15/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.14200	1.20500	0
15/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02400	0.02500	0
15/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.09400	1.15700	0
15/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02600	0.02700	0
15/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.04700	1.11000	0
15/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02900	0.03000	0
15/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.00200	1.06200	0
15/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03400	0.03200	0
15/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.95800	1.01500	0
15/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.04000	0.03500	0
15/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.91500	0.97100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04700	0.04100	0
15/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.87200	0.92800	0
15/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.05400	0.04800	0
15/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.83100	0.88600	0
15/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.06300	0.05600	0
15/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.79000	0.84400	0
15/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.07200	0.06400	0
15/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.75000	0.80400	0
15/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.08200	0.07400	0
15/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.71200	0.76500	0
15/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.09400	0.08500	0
15/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.67400	0.72600	0
15/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.10600	0.09600	0
15/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.63800	0.68900	0
15/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.12000	0.10900	0
15/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.60300	0.65200	0
15/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.13500	0.12200	0
15/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.56900	0.61700	0
15/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.15100	0.13700	0
15/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.53600	0.58300	0
15/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.16800	0.15300	0
15/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.50500	0.55100	0
15/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.18700	0.17100	0
15/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.47400	0.51900	0
15/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.20600	0.18900	0
15/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.44500	0.48900	0
15/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.22700	0.20900	0
15/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.41700	0.45900	0
15/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.24900	0.22900	0
15/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.39100	0.43200	0
15/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.27300	0.25200	0
15/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.36500	0.40500	0
15/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.29700	0.27500	0
15/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.34100	0.37900	0
15/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.32300	0.29900	0
15/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.32100	0.35500	0
15/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.35300	0.32500	0
15/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.30200	0.33200	0
15/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.38400	0.35200	0
15/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.28500	0.31300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.41700	0.38300	0
15/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.26800	0.29500	0
15/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.45000	0.41500	0
15/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.25300	0.27800	0
15/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.48500	0.44800	0
15/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.23800	0.26200	0
15/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.52000	0.48200	0
15/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.22400	0.24700	0
15/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.55600	0.51700	0
15/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.21100	0.23300	0
15/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.59300	0.55300	0
15/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.19900	0.22000	0
15/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.63100	0.59000	0
15/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.18800	0.20700	0
15/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.67000	0.62700	0
15/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.17700	0.19600	0
15/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.70900	0.66600	0
15/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.16700	0.18500	0
15/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.74900	0.70500	0
15/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.15800	0.17500	0
15/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.79000	0.74500	0
15/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.14900	0.16500	0
15/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.83100	0.78500	0
15/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.14100	0.15600	28
15/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.87300	0.82600	0
15/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.13400	0.14800	0
15/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.91600	0.86800	0
15/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.12600	0.14000	0
15/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.95800	0.91000	0
15/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.12000	0.13200	0
15/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.00200	0.95200	0
15/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.11300	0.12600	0
15/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.04500	0.99600	0
15/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.10800	0.11900	0
15/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.09000	1.03900	0
15/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.10200	0.11300	0
15/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.13400	1.08300	0
15/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.09700	0.10700	0
15/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.17900	1.12700	0
15/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.09200	0.10200	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.22400	1.17200	0
15/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.08700	0.09700	0
15/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.26900	1.21700	0
15/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.08300	0.09200	0
15/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.31500	1.26200	0
15/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.07900	0.08800	0
15/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.36100	1.30800	0
15/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.07500	0.08300	0
15/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.40700	1.35300	0
15/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.22200	0.24300	0
15/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.39600	1.35400	0
15/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.07200	0.08000	0
15/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.45400	1.40000	0
15/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.21200	0.23100	0
15/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.43600	1.39200	0
15/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.06900	0.07600	0
15/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.50100	1.44600	0
15/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.20100	0.22100	0
15/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.47500	1.43200	0
15/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.06500	0.07200	0
15/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.54700	1.49200	0
15/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.06200	0.06900	0
15/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.59400	1.53900	0
15/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.06000	0.06600	0
15/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.64200	1.58600	0
15/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.05700	0.06300	0
15/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.68900	1.63300	0
15/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.05500	0.06000	0
15/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.73700	1.68000	0
15/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.05200	0.05800	0
15/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.78400	1.72800	0
15/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.05000	0.05500	0
15/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.83200	1.77500	0
15/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.04800	0.05300	0
15/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.88000	1.82300	0
15/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.04600	0.05100	0
15/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.92800	1.87100	0
15/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.04400	0.04900	0
15/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.97600	1.91900	0
15/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04300	0.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.02500	1.96700	0
15/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04000	0.04500	0
15/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.07200	2.01500	0
15/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03700	0.04300	11,194
15/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.11900	2.06300	0
15/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03500	0.04100	0
15/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.16700	2.11100	0
15/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03300	0.03800	0
15/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.21500	2.15800	0
15/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03000	0.03600	0
15/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.26200	2.20600	0
15/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02800	0.03300	0
15/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.31000	2.25300	0
15/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.02700	0.03100	0
15/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.35900	2.30100	0
15/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02500	0.02900	0
15/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.40700	2.34900	0
15/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02300	0.02700	0
15/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.45500	2.39700	0
15/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02200	0.02500	0
15/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.50400	2.44500	0
15/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.02000	0.02400	0
15/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.55200	2.49400	0
15/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.01900	0.02200	0
15/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.60100	2.54200	0
15/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.01800	0.02100	0
15/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.65000	2.59100	0
15/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.01600	0.01900	0
15/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.69800	2.63900	0
15/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.01500	0.01800	0
15/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.74700	2.68800	0
15/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.01400	0.01700	0
15/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.79600	2.73700	0
15/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01300	0.01600	0
15/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.84500	2.78600	0
15/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.01200	0.01500	0
15/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.89400	2.83500	0
15/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.01200	0.01400	0
15/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.94400	2.88400	0
15/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.01100	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.99300	2.93300	0
15/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.01000	0.01200	0
15/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.04200	2.98200	0
15/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00900	0.01100	8,032
15/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.09100	3.03100	0
15/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	3.30900	3.25200	0
15/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00800	0.01000	0
15/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.19000	3.13000	0
15/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00800	0.00900	0
15/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.24000	3.17900	0
15/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00700	0.00900	0
15/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.28900	3.22900	0
15/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00700	0.00800	0
15/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.33900	3.27800	0
15/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00600	0.00700	0
15/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.38800	3.32700	0
15/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00600	0.00700	0
15/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.43800	3.37700	0
15/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.48700	3.42600	0
15/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.53700	3.47600	0
15/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.58700	3.52600	0
15/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00400	0.00500	0
15/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.63600	3.57500	0
15/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00400	0.00500	0
15/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.68600	3.62500	0
15/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00400	0.00500	0
15/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.73600	3.67500	0
15/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.78600	3.72400	0
15/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00300	0.00400	0
15/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.83500	3.77400	0
15/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00300	0.00400	0
15/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.88500	3.82400	0
15/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.93500	3.87300	0
15/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.98500	3.92300	0
15/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.03500	3.97300	0
15/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.08400	4.02300	0
15/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.13400	4.07300	0
15/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.18400	4.12300	0
15/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.23400	4.17200	0
15/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.28400	4.22200	0
15/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.33400	4.27200	0
15/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.38400	4.32200	0
15/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.43400	4.37200	0
15/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.48400	4.42200	0
15/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.53400	4.47200	0
15/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.58400	4.52200	0
15/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.63400	4.57200	0
15/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.68300	4.62200	0
15/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.73300	4.67200	0
15/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.78300	4.72200	0
15/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.83300	4.77200	0
15/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.88300	4.82100	0
15/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.93300	4.87100	0
15/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.98300	4.92100	0
15/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.03300	4.97100	0
15/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.08300	5.02100	0
15/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.13300	5.07100	0
15/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.18300	5.12100	0
15/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.23300	5.17100	0
15/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.28300	5.22100	0
15/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.33300	5.27100	0
15/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.38300	5.32100	0
15/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.43300	5.37100	0
15/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.48300	5.42100	0
15/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.53300	5.47100	0
15/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.58300	5.52100	0
15/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.63300	5.57100	0
15/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.68300	5.62100	0
15/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.73300	5.67100	0
15/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.78300	5.72100	0
15/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.83300	5.77100	0
15/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.88300	5.82100	0
15/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.93300	5.87100	0
15/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.98300	5.92100	0
15/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.03300	5.97100	0
15/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.08300	6.02100	0
15/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.13300	6.07100	0
15/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	11,194
15/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.18300	6.12100	0
15/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.23300	6.17100	0
15/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.28300	6.22100	0
15/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.33200	6.27100	0
15/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.38200	6.32100	0
15/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.43200	6.37100	0
15/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.48200	6.42100	0
15/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00100	0
15/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.53200	6.47100	0
15/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.58200	6.52000	0
15/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.63200	6.57000	0
15/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.68200	6.62000	0
15/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.73200	6.67000	0
15/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.78200	6.72000	0
15/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.83200	6.77000	0
15/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.88200	6.82000	0
15/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.93200	6.87000	0
15/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.98200	6.92000	0
15/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.03200	6.97000	0
15/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.08200	7.02000	0
15/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.13200	7.07000	0
15/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.18200	7.12000	0
15/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.23200	7.17000	0
15/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.28200	7.22000	0
15/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.33200	7.27000	0
15/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.38200	7.32000	0
15/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.43200	7.37000	0
15/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.48200	7.42000	0
15/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.53200	7.47000	0
15/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.58200	7.52000	0
15/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.63200	7.57000	0
15/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.68200	7.62000	0
15/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.73200	7.67000	0
15/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.78200	7.72000	0
15/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.83200	7.77000	0
15/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.88200	7.82000	0
15/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.93200	7.87000	0
15/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.98200	7.92000	0
15/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.03200	7.97000	0
15/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.08200	8.02000	0
15/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.13200	8.07000	0
15/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.18200	8.12000	0
15/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.23200	8.17000	0
15/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.28200	8.22000	0
15/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.33200	8.27000	0
15/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.38200	8.32000	0
15/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.43200	8.37000	0
15/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.48200	8.42000	0
15/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.53200	8.47000	0
15/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.58200	8.52000	0
15/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.63200	8.57000	0
15/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.68200	8.62000	0
15/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.73200	8.67000	0
15/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.78200	8.72000	0
15/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.83200	8.77000	0
15/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.88200	8.82000	0
15/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.93200	8.87000	0
15/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.98200	8.92000	0
15/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.03200	8.97000	0
15/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.08200	9.02000	0
15/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	9.30900	9.25200	0
15/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.35900	9.30200	0
15/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.23200	9.17000	0
15/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.28200	9.22000	0
15/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.33200	9.27000	0
15/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.38200	9.32000	0
15/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.43200	9.37000	0
15/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.48200	9.42000	0
15/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.53200	9.47000	0
15/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.58200	9.52000	0
15/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.63200	9.57000	0
15/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.68200	9.62000	0
15/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.73200	9.67000	0
15/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.78200	9.72000	0
15/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.83200	9.77000	0
15/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.88200	9.82000	0
15/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.93200	9.87000	0
15/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.98200	9.92000	0
15/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.03200	9.97000	0
15/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.08200	10.02000	0
15/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.13200	10.07000	0
15/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.18200	10.12000	0
15/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.23200	10.17000	0
15/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.28200	10.22000	0
15/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.33200	10.27000	0
15/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.38200	10.32000	0
15/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.43200	10.37000	0
15/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.48200	10.42000	0
15/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.53200	10.47000	0
15/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.58200	10.52000	0
15/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.63200	10.57000	0
15/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.68200	10.62000	0
15/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.73200	10.67000	0
15/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.78200	10.72000	0
15/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.83200	10.77000	0
15/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.88200	10.82000	0
15/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.93200	10.87000	0
15/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.98200	10.92000	0
15/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.03200	10.97000	0
15/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08290	0.08290	1,364
15/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01304	0.01302	0
15/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00014	0.00012	0
15/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00505	0.00510	0
15/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00215	0.00220	0
15/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00165	0.00171	0
15/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00875	0.00881	0
15/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.63180	10.68480	1,959
15/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.03800	3.06800	0
15/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	2.98800	3.01800	0
15/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	2.93800	2.96800	0
15/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	2.88800	2.91800	0
15/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.98600	3.04000	0
15/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.93600	2.99000	0
15/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.88600	2.94000	0
15/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.83700	2.89000	0
15/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.78700	2.84000	0
15/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.73700	2.79000	0
15/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.68700	2.74000	0
15/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.48800	2.51800	0
15/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.58700	2.64000	0
15/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.53700	2.59000	0
15/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.48700	2.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.79400	2.84600	0
15/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01100	0
15/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.74400	2.79700	0
15/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
15/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.69500	2.74700	0
15/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01200	0
15/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.64500	2.69800	0
15/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01300	0
15/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.08800	2.11800	0
15/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.54600	2.59900	0
15/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01400	0
15/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.13800	2.19100	0
15/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00100	0
15/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.44800	2.50100	0
15/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
15/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.39800	2.45100	0
15/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01600	0.01600	0
15/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.98800	2.04200	0
15/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.93800	1.99200	0
15/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.25100	2.30300	0
15/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.01800	0
15/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.83900	1.89200	0
15/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00200	0
15/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.78900	1.84200	0
15/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00200	0
15/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.10300	2.15600	0
15/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02100	0.02100	0
15/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.69000	1.74300	0
15/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00300	0
15/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.48800	1.51800	0
15/03/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.59000	1.64400	0
15/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.54100	1.59400	0
15/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00400	0
15/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.49100	1.54400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00400	0
15/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.81700	1.86900	0
15/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.03400	0
15/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.77100	1.82200	0
15/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03900	0.03700	0
15/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.72500	1.77600	0
15/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04300	0.04100	0
15/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.67900	1.73000	0
15/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04700	0.04500	0
15/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.08800	1.11800	0
15/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.58800	1.63800	0
15/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05600	0.05300	0
15/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.14600	1.19900	0
15/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01000	0.00900	0
15/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.49900	1.54800	0
15/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06700	0.06300	0
15/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.45500	1.50400	0
15/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07300	0.06900	0
15/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.99900	1.05200	0
15/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01300	0.01200	0
15/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.95200	1.00500	0
15/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01600	0.01500	0
15/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.32600	1.37300	0
15/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.09400	0.08800	0
15/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.86100	0.91200	0
15/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02500	0.02200	0
15/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.81600	0.86700	0
15/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03000	0.02700	0
15/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.20100	1.24600	0
15/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.11900	0.11100	0
15/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.72900	0.77900	0
15/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.04300	0.03900	0
15/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.48800	0.51800	0
15/03/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.64600	0.69400	0
15/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.06000	0.05400	0
15/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.60600	0.65300	0
15/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.07000	0.06300	0
15/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.56800	0.61300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.08200	0.07300	0
15/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.98000	1.01900	0
15/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.19800	0.18400	0
15/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.94700	0.98500	0
15/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.21500	0.20000	0
15/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.91500	0.95200	0
15/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.23300	0.21700	0
15/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.88400	0.92000	0
15/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.25200	0.23500	0
15/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.08800	0.12300	0
15/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.00000	0.00500	0
15/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.82400	0.85700	0
15/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.29200	0.27200	0
15/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.33700	0.36900	0
15/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.20100	0.17900	0
15/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.76700	0.79900	0
15/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.33500	0.31400	0
15/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.74000	0.77000	0
15/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.35800	0.33500	0
15/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.26000	0.28600	20
15/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.27400	0.24600	271
15/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.24000	0.26500	0
15/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.30400	0.27500	0
15/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.66400	0.69100	0
15/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.43200	0.40600	0
15/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.20500	0.22700	0
15/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.36900	0.33700	0
15/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.18900	0.21000	0
15/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.40300	0.37000	0
15/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.59400	0.61800	0
15/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.51200	0.48300	0
15/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.16200	0.18000	0
15/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.47600	0.44000	0
15/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.51200	0.48200	0
15/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.13800	0.15500	0
15/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.55200	0.51500	0
15/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.12800	0.14300	0
15/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.59200	0.55300	0
15/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.11800	0.13300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.63200	0.59300	0
15/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.48200	0.50100	0
15/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.70000	0.66600	0
15/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.46600	0.48500	0
15/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.73400	0.70000	0
15/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.45100	0.46900	0
15/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.76900	0.73400	0
15/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.43600	0.45400	0
15/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.80400	0.76900	0
15/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.91200	0.88200	0
15/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.40900	0.42500	0
15/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.87700	0.84000	0
15/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.06900	0.07900	0
15/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.93300	0.88900	0
15/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.38400	0.39900	0
15/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.95200	0.91400	0
15/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.37200	0.38600	0
15/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.99000	0.95100	0
15/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.05600	0.06400	25
15/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.07000	1.02400	0
15/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.05200	0.06000	0
15/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.11600	1.07000	0
15/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.33800	0.35200	0
15/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.10600	1.06700	0
15/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.04500	0.05200	0
15/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.20900	1.16200	0
15/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.04200	0.04900	0
15/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.25600	1.20900	0
15/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.30900	0.32100	0
15/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.22700	1.18600	0
15/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.03700	0.04300	0
15/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.35100	1.30300	0
15/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.51200	1.48200	0
15/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.15300	0.16300	0
15/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.35800	1.31400	0
15/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03200	0.03800	0
15/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.44600	1.39800	0
15/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03000	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.49400	1.44500	0
15/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.02900	0.03300	0
15/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.54300	1.49300	0
15/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.26000	0.27000	0
15/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.47800	1.43500	0
15/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.25300	0.26200	0
15/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.52100	1.47700	0
15/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.24600	0.25500	0
15/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.56400	1.52000	0
15/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.23900	0.24800	0
15/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.60700	1.56300	0
15/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.23300	0.24100	0
15/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.65100	1.60600	0
15/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.22700	0.23500	0
15/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.69500	1.65000	0
15/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01900	0.02200	0
15/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.88300	1.83200	0
15/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.21500	0.22300	0
15/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.78300	1.73800	0
15/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.21000	0.21700	0
15/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.82800	1.78200	0
15/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	2.21200	2.18200	0
15/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.19400	0.20200	0
15/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.96200	1.91700	0
15/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.36200	2.33200	0
15/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.18100	0.18700	0
15/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.09900	2.05200	0
15/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.46200	2.43200	0
15/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.56200	2.53200	0
15/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.61200	2.58200	0
15/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.66200	2.63200	0
15/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.15500	0.16100	0
15/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.37300	2.32600	0
15/03/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.76200	2.73200	0
15/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.14800	0.15300	0
15/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.46600	2.41800	0
15/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.86200	2.83200	0
15/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.91200	2.88200	0
15/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.96200	2.93200	0
15/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	3.01200	2.98200	0
15/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	3.06200	3.03200	0
15/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	3.11200	3.08200	0
15/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00300	0.00400	0
15/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.01700	2.96400	0
15/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.06700	3.01300	0
15/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.11700	3.06300	0
15/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.16600	3.11300	0
15/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00300	0
15/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.21600	3.16300	0
15/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.26600	3.21200	0
15/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.31600	3.26200	0
15/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.51200	3.48200	0
15/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.41600	3.36200	0
15/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.46600	3.41200	0
15/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00200	0
15/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.51500	3.46200	0
15/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.09700	0.10000	0
15/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.31500	3.26500	0
15/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.09500	0.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.36300	3.31300	0
15/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.09300	0.09600	0
15/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.41100	3.36100	0
15/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.09100	0.09400	0
15/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.45900	3.40900	0
15/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.91200	3.88200	0
15/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.08700	0.09000	0
15/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.55500	3.50500	0
15/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.86500	3.81100	0
15/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.08400	0.08700	0
15/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.65200	3.60200	0
15/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.08200	0.08500	0
15/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.70000	3.65000	0
15/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	4.21200	4.18200	0
15/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.07800	0.08100	0
15/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.84600	3.79600	0
15/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.36200	4.33200	0
15/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.07300	0.07600	0
15/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.99100	3.94100	0
15/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.56200	4.53200	0
15/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.61200	4.58200	0
15/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.66200	4.63200	0
15/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.06400	0.06700	0
15/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.28200	4.23200	0
15/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.76200	4.73200	0
15/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.06100	0.06400	0
15/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.37900	4.32900	0
15/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.86200	4.83200	0
15/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.91200	4.88200	0
15/03/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.96200	4.93200	0
15/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	5.01200	4.98200	0
15/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	5.06200	5.03200	0
15/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	5.11200	5.08200	0
15/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.01400	4.96000	0
15/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.06400	5.01000	0
15/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.11400	5.06000	0
15/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.16400	5.11000	0
15/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.21400	5.16000	0
15/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.26400	5.21000	0
15/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.31400	5.26000	0
15/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.51200	5.48200	0
15/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.41400	5.36000	0
15/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.46400	5.41000	0
15/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.51400	5.46000	0
15/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.04100	0.04300	0
15/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.25900	5.20800	0
15/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.04000	0.04200	0
15/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.30800	5.25700	0
15/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.04000	0.04100	0
15/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.35800	5.30600	0
15/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.03900	0.04100	0
15/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.40700	5.35600	0
15/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.91200	5.88200	0
15/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.03700	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.50500	5.45400	0
15/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.86400	5.81000	0
15/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.03600	0.03800	0
15/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.60400	5.55300	0
15/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.03500	0.03700	0
15/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.65300	5.60200	0
15/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.03300	0.03500	0
15/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.80100	5.75000	0
15/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.03100	0.03300	0
15/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.94900	5.89800	0
15/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.02500	0.02600	0
15/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.24300	6.19100	0
15/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.02300	0.02400	0
15/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.34100	6.28900	0
15/03/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.96200	6.93200	0
15/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	7.01200	6.98200	0
15/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	7.06200	7.03200	0
15/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	7.11200	7.08200	0
15/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.01400	6.96000	0
15/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.06400	7.01000	0
15/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.11400	7.06000	0
15/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.16400	7.11000	0
15/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.21400	7.16000	0
15/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.26400	7.21000	0
15/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.31400	7.26000	0
15/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.51200	7.48200	0
15/03/2010	€ / R On 14-June-10	17.70	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
15/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.41400	7.36000	0
15/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.46400	7.41000	0
15/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.51400	7.46000	0
15/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00900	0.00900	0
15/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.22700	7.17400	0
15/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00900	0.00900	0
15/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.27700	7.22400	0
15/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00800	0.00800	0
15/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.32600	7.27300	0
15/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00800	0.00800	0
15/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.37600	7.32300	0
15/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.91200	7.88200	0
15/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00700	0.00700	0
15/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.47500	7.42200	0
15/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.86400	7.81000	0
15/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.57400	7.52100	0
15/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.62400	7.57100	0
15/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.77300	7.72000	0
15/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.92200	7.86900	0
15/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.22100	8.16800	0
15/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00300	0.00300	0
15/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.32100	8.26800	0
15/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.96200	8.93200	0
15/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	9.01200	8.98200	0
15/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	9.06200	9.03200	0
15/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	9.11200	9.08200	0
15/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.01400	8.96000	0
15/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.06400	9.01000	0
15/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.11400	9.06000	0
15/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.16400	9.11000	0
15/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.21400	9.16000	0
15/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.26400	9.21000	0
15/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.31400	9.26000	0
15/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.51200	9.48200	0
15/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.41400	9.36000	0
15/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.46400	9.41000	0
15/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.51400	9.46000	0
15/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.21900	9.16600	0
15/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.26900	9.21600	0
15/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.31900	9.26600	0
15/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.36900	9.31600	0
15/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.91200	9.88200	0
15/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.46900	9.41600	0
15/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.86400	9.81000	0
15/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.56900	9.51600	0
15/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.61900	9.56600	0
15/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.76900	9.71600	0
15/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.91900	9.86600	0
15/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.21900	10.16600	0
15/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.31900	10.26600	0
15/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.83450	6.86590	4,490
15/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.35300	4.37700	0
15/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.30300	4.32700	0
15/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.29300	4.32400	0
15/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.24300	4.27400	0
15/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.19300	4.22400	0
15/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.14300	4.17400	0
15/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.05300	4.07700	0
15/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.04300	4.07400	0
15/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.99300	4.02400	0
15/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.94300	3.97400	0
15/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.89300	3.92400	0
15/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.84300	3.87400	0
15/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.79300	3.82400	0
15/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.74300	3.77400	0
15/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.69300	3.72400	0
15/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.64300	3.67400	0
15/03/2010	AU\$ / R On 14-June-10	3.15	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
15/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.59300	3.62400	0
15/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.54300	3.57400	0
15/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.35300	3.37700	0
15/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.30300	3.32700	0
15/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.29300	3.32400	0
15/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.24300	3.27400	0
15/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.19300	3.22400	0
15/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.14300	3.17400	0
15/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.05300	3.07700	0
15/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.04300	3.07400	0
15/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.99300	3.02400	0
15/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.94300	2.97400	0
15/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.89300	2.92400	0
15/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.84300	2.87400	0
15/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.79300	2.82400	0
15/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.74300	2.77400	0
15/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.69300	2.72400	0
15/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.64300	2.67400	0
15/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.59300	2.62400	0
15/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.54300	2.57400	0
15/03/2010	AU\$ / R On 14-June-10	4.25	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
15/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.35300	2.37700	0
15/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.30300	2.32700	0
15/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.29300	2.32400	0
15/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.24300	2.27400	0
15/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.19300	2.22400	0
15/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.14300	2.17400	0
15/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.05300	2.07700	0
15/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.04300	2.07400	0
15/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.99300	2.02500	0
15/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.94300	1.97500	0
15/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.89300	1.92500	0
15/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.84300	1.87500	0
15/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.79400	1.82500	0
15/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.74400	1.77500	0
15/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.69400	1.72500	0
15/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.64400	1.67600	0
15/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.59400	1.62600	0
15/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
15/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.54500	1.57600	0
15/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0
15/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.35300	1.37700	0
15/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.30300	1.32700	0
15/03/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.29700	1.32800	0
15/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00500	0.00400	0
15/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.24700	1.27900	0
15/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.19800	1.23000	0
15/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.14900	1.18000	0
15/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00700	0.00600	0
15/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.05300	1.07700	0
15/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.05100	1.08200	0
15/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00900	0.00800	0
15/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.00200	1.03400	0
15/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01000	0.01000	0
15/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.95400	0.98500	0
15/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
15/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.90600	0.93700	0
15/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01300	0
15/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.85800	0.88900	0
15/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01600	0.01500	0
15/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.81000	0.84100	0
15/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01800	0.01700	0
15/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.76300	0.79400	0
15/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02100	0.02000	0
15/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.71600	0.74600	0
15/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02400	0.02200	0
15/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.67000	0.70000	0
15/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02800	0.02600	0
15/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.62400	0.65400	0
15/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.03200	0.03000	0
15/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.57900	0.60800	0
15/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03700	0.03400	0
15/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.45300	0.47700	0
15/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.40300	0.42700	0
15/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.35300	0.37700	0
15/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.30300	0.32700	0
15/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.36800	0.39200	0
15/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07600	0.06800	0
15/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.32900	0.35200	0
15/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08700	0.07800	0
15/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.29200	0.31400	0
15/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.10000	0.09000	0
15/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.25600	0.27700	0
15/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11400	0.10300	0
15/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.22200	0.24100	0
15/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.13000	0.11700	0
15/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.19100	0.20800	0
15/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14900	0.13400	0
15/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.16100	0.17700	0
15/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16900	0.15300	0
15/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.14300	0.15700	0
15/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.20100	0.18300	0
15/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.12600	0.13900	0
15/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.23400	0.21500	0
15/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.23000	0.24400	0
15/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.30200	0.28500	0
15/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.11200	0.12400	0
15/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.27000	0.25000	0
15/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.09900	0.11000	0
15/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.30700	0.28600	0
15/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.08800	0.09800	0
15/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.34600	0.32400	0
15/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.07900	0.08700	0
15/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.38700	0.36300	0
15/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.07000	0.07800	0
15/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42800	0.40400	0
15/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.06300	0.07000	0
15/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47100	0.44600	0
15/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.05600	0.06300	0
15/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51400	0.48900	0
15/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.64700	1.62300	0
15/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.69700	1.67300	0
15/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00800	0.00900	0
15/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.71600	1.68500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00800	0.00900	0
15/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.76600	1.73500	0
15/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00800	0.00900	0
15/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.81600	1.78500	0
15/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00700	0.00800	0
15/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.86500	1.83400	0
15/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.94700	1.92300	0
15/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00700	0.00800	0
15/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.96500	1.93400	0
15/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00700	0.00700	0
15/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.01500	1.98300	0
15/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00600	0.00700	0
15/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.06400	2.03300	0
15/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00600	0.00600	0
15/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.11400	2.08200	0
15/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.16300	2.13200	0
15/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00500	0.00600	0
15/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.21300	2.18200	0
15/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00500	0.00500	0
15/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.26300	2.23100	0
15/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00400	0.00500	0
15/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.31200	2.28100	0
15/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00400	0.00500	0
15/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.36200	2.33100	0
15/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.41200	2.38000	0
15/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00400	0.00400	0
15/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.46200	2.43000	0
15/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.64700	3.62300	0
15/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.69700	3.67300	0
15/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.70900	3.67700	0
15/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.75900	3.72700	0
15/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.80900	3.77700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.85900	3.82700	0
15/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.94700	3.92300	0
15/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.95900	3.92700	0
15/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.00900	3.97700	0
15/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.05900	4.02700	0
15/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.10900	4.07700	0
15/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.15900	4.12700	0
15/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.20900	4.17700	0
15/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.25900	4.22700	0
15/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.30900	4.27700	0
15/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.35900	4.32700	0
15/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.40900	4.37700	0
15/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.45900	4.42700	0
15/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.64700	5.62300	0
15/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.69700	5.67300	0
15/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.70900	5.67700	0
15/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.75900	5.72700	0
15/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.80900	5.77700	0
15/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.85900	5.82700	0
15/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.94700	5.92300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.95900	5.92700	0
15/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.00900	5.97700	0
15/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.05900	6.02700	0
15/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.10900	6.07600	0
15/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.15900	6.12600	0
15/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.20900	6.17600	0
15/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.25900	6.22600	0
15/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.30800	6.27600	0
15/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.35800	6.32600	0
15/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.40800	6.37600	0
15/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.45800	6.42600	0
15/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.64700	7.62300	0
15/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.69700	7.67300	0
15/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.70800	7.67600	0
15/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.75800	7.72600	0
15/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.80800	7.77600	0
15/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.85800	7.82600	0
15/03/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.94700	7.92300	0
15/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.95800	7.92600	0
15/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.00800	7.97600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.05800	8.02600	0
15/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.10800	8.07600	0
15/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.15800	8.12600	0
15/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.20800	8.17600	0
15/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.25800	8.22600	0
15/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.30800	8.27600	0
15/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.35800	8.32600	0
15/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.40800	8.37600	0
15/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.45800	8.42600	0
15/03/2010	CAD/ R On 14-June-10			Foreign Exchange Future	7.33120	7.33410	1,370
15/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.23500	0.24300	0
15/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.15400	0.15900	0
15/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.20600	0.21400	0
15/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.17500	0.18000	0
15/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.18000	0.19200	0
15/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.19900	0.20800	0
16/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.87370	7.89970	0
16/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.69600	4.72200	0
16/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.99000	4.01600	0
16/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.89000	3.91600	0
16/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.84000	3.86600	0
16/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.91800	3.94400	0
16/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.86800	3.89400	0
16/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.81800	3.84400	0
16/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.89600	3.92200	0
16/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.84600	3.87300	0
16/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.79600	3.82300	0
16/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.74600	3.77300	0
16/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.69700	3.72300	0
16/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.64700	3.67300	0
16/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.59700	3.62300	0
16/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.54700	3.57300	0
16/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.49700	3.52300	0
16/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.44700	3.47300	0
16/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.39700	3.42300	0
16/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.34700	3.37400	0
16/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.29700	3.32400	0
16/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.24800	3.27400	0
16/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.94000	2.96600	0
16/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.89000	2.91600	0
16/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.84000	2.86600	0
16/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.91900	2.94500	0
16/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.86900	2.89500	0
16/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.81900	2.84500	0
16/03/2010	\$ / R On 13-September-10	4.80	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
16/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.89900	2.92500	0
16/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.84900	2.87500	0
16/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.79900	2.82600	0
16/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00400	0
16/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.75000	2.77600	0
16/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.70000	2.72600	0
16/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.65000	2.67700	0
16/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00400	0.00500	0
16/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.60100	2.62700	0
16/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00500	0.00500	0
16/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.55100	2.57700	0
16/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00500	0.00500	0
16/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.50100	2.52800	0
16/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00500	0.00600	0
16/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.45200	2.47800	0
16/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00600	0.00600	0
16/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.40200	2.42900	0
16/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00600	0.00700	0
16/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.35300	2.37900	0
16/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
16/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.30300	2.32900	0
16/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00700	0.00700	0
16/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.25400	2.28000	0
16/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
16/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.94100	1.96600	0
16/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
16/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.89100	1.91600	0
16/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
16/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.84100	1.86700	0
16/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.92400	1.95000	0
16/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.87500	1.90000	0
16/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00600	0
16/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.82600	1.85100	0
16/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.91000	1.93600	0
16/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
16/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.86200	1.88800	0
16/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01600	0
16/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.81400	1.84000	0
16/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01800	0
16/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.76600	1.79200	0
16/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02000	0.02000	0
16/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.71800	1.74400	0
16/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02200	0.02200	0
16/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.67000	1.69600	0
16/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02400	0.02400	0
16/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.62300	1.64900	0
16/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02700	0.02700	0
16/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.57600	1.60200	0
16/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03000	0.03000	0
16/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.52900	1.55500	0
16/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03300	0.03300	0
16/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.48300	1.50900	0
16/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03700	0.03700	0
16/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.43700	1.46300	0
16/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04100	0.04100	0
16/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.39100	1.41700	0
16/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04500	0.04500	0
16/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.34600	1.37100	0
16/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05000	0.04900	0
16/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.30100	1.32600	0
16/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05500	0.05400	0
16/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.95000	0.97500	0
16/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01000	0.00900	0
16/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.90200	0.92700	0
16/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01200	0.01100	0
16/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.85500	0.88000	0
16/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01500	0.01400	0
16/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.96800	0.99100	0
16/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05000	0.04700	0
16/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.92600	0.94900	0
16/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05800	0.05500	0
16/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.88500	0.90700	0
16/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06700	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.00500	1.02800	0
16/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10900	0.10600	0
16/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.96700	0.99000	0
16/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12100	0.11800	0
16/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.93100	0.95300	0
16/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13500	0.13100	0
16/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.89500	0.91700	0
16/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14900	0.14500	0
16/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.86000	0.88200	0
16/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16400	0.16000	0
16/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.82700	0.84800	0
16/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.18100	0.17600	0
16/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.79400	0.81400	0
16/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.19800	0.19200	0
16/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.76200	0.78200	0
16/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.21600	0.21000	0
16/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.73100	0.75000	0
16/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.23500	0.22800	0
16/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.70100	0.72000	0
16/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.25500	0.24800	0
16/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.67200	0.69000	0
16/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.27600	0.26800	0
16/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.64400	0.66100	0
16/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.29800	0.28900	0
16/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.61700	0.63400	0
16/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.32100	0.31200	0
16/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.59100	0.60700	0
16/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.34500	0.33500	0
16/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.21200	0.22400	1,430
16/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27200	0.25800	0
16/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.19400	0.20500	390
16/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.30400	0.28900	130
16/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.17800	0.18800	100
16/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.33800	0.32200	0
16/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.33600	0.34700	0
16/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.41800	0.40300	0
16/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.31800	0.32900	0
16/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.45000	0.43500	0
16/03/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.45500	0.46700	0
16/03/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.50900	0.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.43700	0.44800	0
16/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.54100	0.52600	0
16/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.41900	0.43000	0
16/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.57300	0.55800	0
16/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.52800	0.54300	0
16/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.60400	0.59300	0
16/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.50700	0.52100	0
16/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.63300	0.62100	0
16/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.51700	0.49900	0
16/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.69300	0.64900	0
16/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.35800	0.36700	0
16/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.71200	0.69500	0
16/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.34400	0.35200	4,400
16/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.74800	0.73000	0
16/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.33100	0.33900	0
16/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.78500	0.76700	0
16/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.31800	0.32600	0
16/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.82200	0.80400	0
16/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.30600	0.31300	0
16/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.86000	0.84100	0
16/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.29500	0.30200	0
16/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.89900	0.88000	0
16/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.28400	0.29000	0
16/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.93800	0.91800	0
16/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.27300	0.28000	0
16/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.97700	0.95800	0
16/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.26300	0.26900	0
16/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	1.01700	0.99700	0
16/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.25400	0.26000	0
16/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.05800	1.03800	0
16/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.24500	0.25000	117
16/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.09900	1.07800	0
16/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03300	0.03500	0
16/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.19300	1.16900	0
16/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.12400	0.12700	3,000
16/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.20600	1.18300	0
16/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02900	0.03000	0
16/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.28900	1.26400	0
16/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02700	0.02800	0
16/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.33700	1.31200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02500	0.02600	0
16/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.38500	1.36000	0
16/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02300	0.02500	0
16/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.43300	1.40900	0
16/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02200	0.02300	0
16/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.48200	1.45700	0
16/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.09600	0.09800	0
16/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.47800	1.45400	0
16/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18000	0.18300	0
16/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.48400	1.46100	0
16/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17400	0.17700	330
16/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.52800	1.50500	0
16/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.08500	0.08700	0
16/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.61700	1.59300	0
16/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16300	0.16600	0
16/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.61700	1.59400	0
16/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01500	0.01600	0
16/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.77500	1.75000	0
16/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.07600	0.07800	0
16/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.75800	1.73400	0
16/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.01300	0.01400	0
16/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.87300	1.84800	0
16/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.01200	0.01300	26,596
16/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.92200	1.89700	0
16/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.01200	0.01300	0
16/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.97200	1.94700	0
16/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13600	0.13800	0
16/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.89000	1.86600	0
16/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13200	0.13400	0
16/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.93600	1.91200	0
16/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00900	0.01000	0
16/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.11900	2.09400	0
16/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00800	0.00900	0
16/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.16800	2.14300	0
16/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.05600	0.05800	0
16/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.13800	2.11400	0
16/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.05400	0.05600	0
16/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.18600	2.16200	0
16/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.05100	0.05300	0
16/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.23300	2.20900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.11100	0.11200	0
16/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.21500	2.19000	0
16/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10800	0.10900	0
16/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.26200	2.23700	0
16/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10500	0.10600	0
16/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.30900	2.28400	0
16/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10200	0.10300	300
16/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.35600	2.33100	0
16/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09900	0.09900	0
16/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.40300	2.37700	0
16/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09600	0.09700	0
16/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.45000	2.42500	0
16/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09300	0.09400	0
16/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.49700	2.47200	0
16/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09000	0.09100	0
16/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.54400	2.51900	0
16/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08800	0.08800	0
16/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.59200	2.56600	0
16/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08500	0.08600	0
16/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.63900	2.61400	0
16/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.08300	0.08400	0
16/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.68700	2.66200	0
16/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08100	0.08100	0
16/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.73500	2.70900	0
16/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07900	0.07900	0
16/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.78300	2.75700	0
16/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.07600	0.07700	0
16/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.83000	2.80500	0
16/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.06200	3.03600	0
16/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.11100	3.08600	0
16/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.16100	3.13500	0
16/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.21100	3.18500	0
16/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.26100	3.23500	0
16/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.31100	3.28500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.51100	3.48500	0
16/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05800	0.05800	0
16/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.36200	3.33600	0
16/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.61100	3.58500	0
16/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.66100	3.63500	0
16/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.71000	3.68400	0
16/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.76000	3.73400	0
16/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.81000	3.78400	0
16/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.86000	3.83400	0
16/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.91000	3.88400	0
16/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.96000	3.93400	0
16/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.01000	3.98400	0
16/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.06000	4.03400	0
16/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.11000	4.08400	0
16/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.16000	4.13400	0
16/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01200	0.01300	0
16/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.09400	4.06900	0
16/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01200	0.01200	0
16/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.14400	4.11800	0
16/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01100	0.01200	0
16/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.19300	4.16800	0
16/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04100	0.04100	0
16/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.14500	4.11900	0
16/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03900	0.03900	0
16/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.19300	4.16700	0
16/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03800	0.03800	0
16/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.24200	4.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03700	0.03700	0
16/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.29100	4.26500	0
16/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03600	0.03600	0
16/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.34000	4.31400	0
16/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03500	0.03500	0
16/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.38900	4.36300	0
16/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03500	0.03500	0
16/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.43900	4.41300	0
16/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03400	0.03400	0
16/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.48800	4.46200	0
16/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03300	0.03300	0
16/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.53700	4.51100	0
16/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03200	0.03200	0
16/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.58600	4.56000	0
16/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03100	0.03100	0
16/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.63500	4.60900	0
16/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03000	0.03000	0
16/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.68400	4.65800	0
16/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03000	0.03000	0
16/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.73400	4.70800	0
16/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02900	0.02900	0
16/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.78300	4.75700	0
16/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.06000	5.03400	0
16/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.11000	5.08400	0
16/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.16000	5.13400	0
16/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.21000	5.18400	0
16/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.26000	5.23400	0
16/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.31000	5.28400	0
16/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.51000	5.48400	0
16/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02200	0.02200	0
16/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.32600	5.30000	0
16/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.61000	5.58400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.66000	5.63400	0
16/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.71000	5.68400	0
16/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.81000	5.78400	0
16/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.86000	5.83400	0
16/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.91000	5.88400	0
16/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.96000	5.93400	0
16/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.01000	5.98400	0
16/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.11000	6.08400	0
16/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.16000	6.13400	0
16/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.08300	6.05700	0
16/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.13300	6.10700	0
16/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.18300	6.15700	0
16/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01500	0.01500	0
16/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.11900	6.09300	0
16/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01400	0.01400	0
16/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.16800	6.14200	0
16/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01300	0.01300	0
16/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.21700	6.19100	0
16/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01300	0.01300	0
16/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.26700	6.24100	0
16/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01200	0.01200	0
16/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.31600	6.29000	0
16/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01100	0.01100	0
16/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.36500	6.33900	0
16/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01100	0.01100	0
16/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.41500	6.38900	0
16/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01000	0.01000	0
16/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.46400	6.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01000	0.01000	0
16/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.51400	6.48800	0
16/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00900	0.00900	0
16/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.56300	6.53700	0
16/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00900	0.00900	0
16/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.61300	6.58700	0
16/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00800	0.00800	0
16/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.66200	6.63600	0
16/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00800	0.00800	0
16/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.71200	6.68600	0
16/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00700	0.00700	0
16/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.76100	6.73500	0
16/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.06000	7.03400	0
16/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.11000	7.08400	0
16/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.21000	7.18400	0
16/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.26000	7.23400	0
16/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.31000	7.28400	0
16/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.30800	7.28200	0
16/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.01000	7.98400	0
16/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.11000	8.08400	0
16/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.16000	8.13400	0
16/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.08200	8.05600	0
16/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.13200	8.10600	0
16/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.18200	8.15600	0
16/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.10500	8.07900	0
16/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.15500	8.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.20500	8.17900	0
16/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.25500	8.22900	0
16/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.30500	8.27900	0
16/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.35500	8.32900	0
16/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.40500	8.37900	0
16/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.45500	8.42900	0
16/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.50500	8.47900	0
16/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.55500	8.52900	0
16/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.60500	8.57900	0
16/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.65500	8.62900	0
16/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.70500	8.67900	0
16/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.75500	8.72900	0
16/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.06000	9.03400	0
16/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.11000	9.08400	0
16/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.21000	9.18400	0
16/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.26000	9.23400	0
16/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.31000	9.28400	0
16/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.01000	9.98400	0
16/03/2010	£ / R On 13-December-10			Foreign Exchange Future	11.73680	11.50650	0
16/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.46000	3.41800	0
16/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.31100	3.26900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.21100	3.16900	0
16/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.16100	3.11900	0
16/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.11100	3.06900	0
16/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.01100	2.96900	0
16/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.96100	2.91900	0
16/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.81200	2.77000	0
16/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.76200	2.72000	0
16/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.71200	2.67000	0
16/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.66200	2.62000	0
16/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.61200	2.57000	0
16/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.56200	2.52100	0
16/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00300	0
16/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.51300	2.47100	0
16/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.46300	2.42100	0
16/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.41300	2.37100	0
16/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.36300	2.32200	0
16/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
16/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.31400	2.27200	0
16/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.26400	2.22200	0
16/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.21400	2.17300	0
16/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00500	0
16/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.16500	2.12300	0
16/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
16/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.11500	2.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
16/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.06500	2.02400	0
16/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00600	0
16/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.01600	1.97400	0
16/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
16/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.96600	1.92500	0
16/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00700	0
16/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.91700	1.87500	0
16/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00700	0
16/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.86700	1.82600	0
16/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00800	0
16/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.81800	1.77700	0
16/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00900	0
16/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.76900	1.72700	0
16/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.00900	0
16/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.71900	1.67800	0
16/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.01000	0
16/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.67000	1.62900	0
16/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01000	0.01100	0
16/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.62100	1.58000	0
16/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01100	0.01200	0
16/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.57200	1.53100	0
16/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01200	0.01300	0
16/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.52300	1.48200	0
16/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01300	0.01400	0
16/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.47400	1.43300	0
16/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01400	0.01500	0
16/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.42500	1.38400	0
16/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01500	0.01600	0
16/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.37600	1.33500	0
16/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01600	0.01700	0
16/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.32700	1.28700	0
16/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01700	0.01900	0
16/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.27900	1.23800	0
16/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01900	0.02000	0
16/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.23000	1.19000	0
16/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02000	0.02200	0
16/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.18200	1.14200	0
16/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02200	0.02400	0
16/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.13400	1.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02400	0.02600	0
16/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.08600	1.04700	0
16/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02600	0.02900	0
16/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.03900	1.00200	0
16/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02900	0.03400	0
16/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.99400	0.95800	0
16/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03400	0.04000	0
16/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.95000	0.91500	0
16/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04000	0.04700	0
16/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.90700	0.87200	0
16/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04700	0.05400	0
16/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.86400	0.83100	0
16/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.05400	0.06300	0
16/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.82300	0.79000	0
16/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.06300	0.07200	0
16/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.78200	0.75000	0
16/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.07200	0.08200	0
16/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.74300	0.71200	0
16/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.08300	0.09400	0
16/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.70500	0.67400	0
16/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.09500	0.10600	0
16/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.66700	0.63800	0
16/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.10700	0.12000	0
16/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.63100	0.60300	0
16/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.12100	0.13500	0
16/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.59600	0.56900	0
16/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.13600	0.15100	0
16/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.56200	0.53600	0
16/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.15200	0.16800	0
16/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.52900	0.50500	0
16/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.16900	0.18700	0
16/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.49800	0.47400	0
16/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.18800	0.20600	0
16/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.46800	0.44500	0
16/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.20800	0.22700	0
16/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.43900	0.41700	0
16/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.22900	0.24900	0
16/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.41100	0.39100	0
16/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.25100	0.27300	0
16/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.38500	0.36500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.27500	0.29700	0
16/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.36000	0.34100	0
16/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.30000	0.32300	0
16/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.33600	0.32100	0
16/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.32600	0.35300	0
16/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.31600	0.30200	0
16/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.35600	0.38400	0
16/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.29800	0.28500	0
16/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.38800	0.41700	0
16/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.28000	0.26800	0
16/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.42000	0.45000	0
16/03/2010	£ / R On 13-December-10	11.51	C	Foreign Exchange Future	0.80100	0.00000	0
16/03/2010	£ / R On 13-December-10	11.51	P	Foreign Exchange Future	0.57100	0.00000	0
16/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.26400	0.25300	0
16/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.45400	0.48500	0
16/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.24800	0.23800	0
16/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.48800	0.52000	0
16/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.23400	0.22400	0
16/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.52400	0.55600	0
16/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.22000	0.21100	0
16/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.56000	0.59300	0
16/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.20700	0.19900	0
16/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.59700	0.63100	0
16/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.19500	0.18800	0
16/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.63500	0.67000	0
16/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.18400	0.17700	0
16/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.67400	0.70900	0
16/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.17400	0.16700	0
16/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.71400	0.74900	0
16/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.16400	0.15800	0
16/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.75400	0.79000	0
16/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.15500	0.14900	0
16/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.79500	0.83100	0
16/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.14600	0.14100	28
16/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.83600	0.87300	0
16/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.13800	0.13400	0
16/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.87800	0.91600	0
16/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.13100	0.12600	0
16/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.92100	0.95800	0
16/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.12400	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.96400	1.00200	0
16/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.11700	0.11300	0
16/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.00700	1.04500	0
16/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.11100	0.10800	0
16/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.05100	1.09000	0
16/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.10500	0.10200	0
16/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.09500	1.13400	0
16/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.10000	0.09700	0
16/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.14000	1.17900	0
16/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.09500	0.09200	8,032
16/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.18500	1.22400	0
16/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.09000	0.08700	0
16/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.23000	1.26900	0
16/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.08500	0.08300	0
16/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.27500	1.31500	0
16/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.08100	0.07900	0
16/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.32100	1.36100	0
16/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.07700	0.07500	0
16/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.36700	1.40700	0
16/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.23200	0.22200	0
16/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.36300	1.39600	0
16/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.07400	0.07200	0
16/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.41400	1.45400	0
16/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.22100	0.21200	0
16/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.40200	1.43600	0
16/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.07000	0.06900	0
16/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.46000	1.50100	0
16/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.21000	0.20100	0
16/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.44100	1.47500	0
16/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.06700	0.06500	0
16/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.50700	1.54700	0
16/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.06400	0.06200	0
16/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.55400	1.59400	0
16/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.06100	0.06000	0
16/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.60100	1.64200	0
16/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.05800	0.05700	0
16/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.64800	1.68900	0
16/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.05600	0.05500	0
16/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.69600	1.73700	0
16/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.05300	0.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.74300	1.78400	0
16/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.05100	0.05000	0
16/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.79100	1.83200	0
16/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.04900	0.04800	0
16/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.83900	1.88000	0
16/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.04700	0.04600	0
16/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.88700	1.92800	0
16/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.04500	0.04400	0
16/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.93500	1.97600	0
16/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04300	0.04300	0
16/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.98300	2.02500	0
16/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04100	0.04000	0
16/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.03100	2.07200	0
16/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03900	0.03700	11,194
16/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.07900	2.11900	0
16/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03600	0.03500	0
16/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.12600	2.16700	0
16/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03400	0.03300	0
16/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.17400	2.21500	0
16/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03200	0.03000	0
16/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.22200	2.26200	0
16/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02900	0.02800	0
16/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.26900	2.31000	0
16/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.02800	0.02700	0
16/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.31800	2.35900	0
16/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02600	0.02500	0
16/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.36600	2.40700	0
16/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02400	0.02300	0
16/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.41400	2.45500	0
16/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02200	0.02200	0
16/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.46200	2.50400	0
16/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.02100	0.02000	0
16/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.51100	2.55200	0
16/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.02000	0.01900	0
16/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.56000	2.60100	0
16/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.01800	0.01800	0
16/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.60800	2.65000	0
16/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.01700	0.01600	0
16/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.65700	2.69800	0
16/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.01600	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.70600	2.74700	0
16/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.01500	0.01400	0
16/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.75500	2.79600	0
16/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01400	0.01300	0
16/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.80400	2.84500	0
16/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.01300	0.01200	0
16/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.85300	2.89400	0
16/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.01200	0.01200	0
16/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.90200	2.94400	0
16/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.01100	0.01100	0
16/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.95100	2.99300	0
16/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.01000	0.01000	0
16/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.00000	3.04200	0
16/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.01000	0.00900	8,032
16/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.05000	3.09100	0
16/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00800	0.00800	0
16/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.14800	3.19000	0
16/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00800	0.00800	0
16/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.19800	3.24000	0
16/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00700	0.00700	0
16/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.24700	3.28900	0
16/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00700	0.00700	0
16/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.29700	3.33900	0
16/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00600	0.00600	0
16/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.34600	3.38800	0
16/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00600	0.00600	0
16/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.39600	3.43800	0
16/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00600	0.00500	0
16/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.44600	3.48700	0
16/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00500	0.00500	0
16/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.49500	3.53700	0
16/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00500	0.00500	0
16/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.54500	3.58700	0
16/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00500	0.00400	0
16/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.59500	3.63600	0
16/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.64400	3.68600	0
16/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00400	0.00400	0
16/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.69400	3.73600	0
16/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.74400	3.78600	0
16/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.79300	3.83500	0
16/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.84300	3.88500	0
16/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.89300	3.93500	0
16/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.94300	3.98500	0
16/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.99300	4.03500	0
16/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.04200	4.08400	0
16/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.09200	4.13400	0
16/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.14200	4.18400	0
16/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.19200	4.23400	0
16/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.24200	4.28400	0
16/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.29200	4.33400	0
16/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.34200	4.38400	0
16/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.39200	4.43400	0
16/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.44200	4.48400	0
16/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.49200	4.53400	0
16/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.54200	4.58400	0
16/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.59200	4.63400	0
16/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.64100	4.68300	0
16/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.69100	4.73300	0
16/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.74100	4.78300	0
16/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.79100	4.83300	0
16/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.84100	4.88300	0
16/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.89100	4.93300	0
16/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.94100	4.98300	0
16/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.99100	5.03300	0
16/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.04100	5.08300	0
16/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.09100	5.13300	0
16/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.14100	5.18300	0
16/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.19100	5.23300	0
16/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.24100	5.28300	0
16/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.29100	5.33300	0
16/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.34100	5.38300	0
16/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.39100	5.43300	0
16/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.44100	5.48300	0
16/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.49100	5.53300	0
16/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.54100	5.58300	0
16/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.59100	5.63300	0
16/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.64100	5.68300	0
16/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.69100	5.73300	0
16/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.74100	5.78300	0
16/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.79100	5.83300	0
16/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.84100	5.88300	0
16/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.89100	5.93300	0
16/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.94100	5.98300	0
16/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.99100	6.03300	0
16/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.04100	6.08300	0
16/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.09100	6.13300	0
16/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	11,194
16/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.14100	6.18300	0
16/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.19100	6.23300	0
16/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.24000	6.28300	0
16/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.29000	6.33200	0
16/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.34000	6.38200	0
16/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.39000	6.43200	0
16/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.44000	6.48200	0
16/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.49000	6.53200	0
16/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.54000	6.58200	0
16/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.59000	6.63200	0
16/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.64000	6.68200	0
16/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.69000	6.73200	0
16/03/2010	£ / R On 14-June-10	18.10	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
16/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.74000	6.78200	0
16/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.79000	6.83200	0
16/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.84000	6.88200	0
16/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.89000	6.93200	0
16/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.94000	6.98200	0
16/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.99000	7.03200	0
16/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.04000	7.08200	0
16/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.09000	7.13200	0
16/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.14000	7.18200	0
16/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.19000	7.23200	0
16/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.24000	7.28200	0
16/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.29000	7.33200	0
16/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.34000	7.38200	0
16/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.39000	7.43200	0
16/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.44000	7.48200	0
16/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.49000	7.53200	0
16/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.54000	7.58200	0
16/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.59000	7.63200	0
16/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.64000	7.68200	0
16/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.69000	7.73200	0
16/03/2010	£ / R On 14-June-10	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
16/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.74000	7.78200	0
16/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.79000	7.83200	0
16/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.84000	7.88200	0
16/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.89000	7.93200	0
16/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.94000	7.98200	0
16/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.99000	8.03200	0
16/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.04000	8.08200	0
16/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.09000	8.13200	0
16/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.14000	8.18200	0
16/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.19000	8.23200	0
16/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.24000	8.28200	0
16/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.29000	8.33200	0
16/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.34000	8.38200	0
16/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.39000	8.43200	0
16/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.44000	8.48200	0
16/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.49000	8.53200	0
16/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.54000	8.58200	0
16/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.59000	8.63200	0
16/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.64000	8.68200	0
16/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.69000	8.73200	0
16/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.74000	8.78200	0
16/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.79000	8.83200	0
16/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.84000	8.88200	0
16/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.89000	8.93200	0
16/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.94000	8.98200	0
16/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.99000	9.03200	0
16/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.04000	9.08200	0
16/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.19000	9.23200	0
16/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.24000	9.28200	0
16/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.29000	9.33200	0
16/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.34000	9.38200	0
16/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.39000	9.43200	0
16/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.44000	9.48200	0
16/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.49000	9.53200	0
16/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.54000	9.58200	0
16/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.59000	9.63200	0
16/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.64000	9.68200	0
16/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.69000	9.73200	0
16/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.74000	9.78200	0
16/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.79000	9.83200	0
16/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.84000	9.88200	0
16/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.89000	9.93200	0
16/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.94000	9.98200	0
16/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.99000	10.03200	0
16/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.04000	10.08200	0
16/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.09000	10.13200	0
16/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.14000	10.18200	0
16/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.19000	10.23200	0
16/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.24000	10.28200	0
16/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.29000	10.33200	0
16/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.34000	10.38200	0
16/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.39000	10.43200	0
16/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.44000	10.48200	0
16/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.49000	10.53200	0
16/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.54000	10.58200	0
16/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.59000	10.63200	0
16/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.64000	10.68200	0
16/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.69000	10.73200	0
16/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.74000	10.78200	0
16/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.79000	10.83200	0
16/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.84000	10.88200	0
16/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.89000	10.93200	0
16/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.94000	10.98200	0
16/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.99000	11.03200	0
16/03/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08430	0.08290	0
16/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01294	0.01304	0
16/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00014	0.00014	0
16/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00497	0.00505	0
16/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00217	0.00215	0
16/03/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00636	0.00000	0
16/03/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00496	0.00000	0
16/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00160	0.00165	0
16/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00880	0.00875	0
16/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.65280	10.63180	1,950
16/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.00700	2.98600	0
16/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.95700	2.93600	0
16/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.90700	2.88600	0
16/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.85700	2.83700	0
16/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.80700	2.78700	0
16/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.75700	2.73700	0
16/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.70700	2.68700	0
16/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.60700	2.58700	0
16/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.55700	2.53700	0
16/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.50700	2.48700	0
16/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.81200	2.79400	0
16/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.01200	0
16/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.76200	2.74400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00900	0.01200	0
16/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.71300	2.69500	0
16/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01000	0.01300	0
16/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.66300	2.64500	0
16/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01000	0.01300	0
16/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.56400	2.54600	0
16/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01100	0.01400	0
16/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.15800	2.13800	0
16/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.46500	2.44800	0
16/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01200	0.01600	0
16/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.41600	2.39800	0
16/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01300	0.01600	0
16/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.00800	1.98800	0
16/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.95800	1.93800	0
16/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.26800	2.25100	0
16/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01500	0.01900	0
16/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.85900	1.83900	0
16/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00300	0
16/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.80900	1.78900	0
16/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00300	0
16/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.12000	2.10300	0
16/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01700	0.02100	0
16/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.70900	1.69000	0
16/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00400	0
16/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.61000	1.59000	0
16/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
16/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.56000	1.54100	0
16/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00500	0
16/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.51000	1.49100	0
16/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00500	0
16/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.83200	1.81700	0
16/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02900	0.03500	0
16/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.78500	1.77100	0
16/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03200	0.03900	0
16/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.73800	1.72500	0
16/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03500	0.04300	0
16/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.69200	1.67900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03900	0.04700	0
16/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.60100	1.58800	0
16/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04800	0.05600	0
16/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.16400	1.14600	0
16/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00700	0.01000	0
16/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.51100	1.49900	0
16/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05800	0.06700	0
16/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.46600	1.45500	0
16/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06300	0.07300	0
16/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.01700	0.99900	0
16/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01000	0.01300	0
16/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.97000	0.95200	0
16/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01300	0.01600	0
16/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.33600	1.32600	0
16/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08300	0.09400	0
16/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.87700	0.86100	0
16/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02000	0.02500	0
16/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.83100	0.81600	0
16/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02400	0.03000	0
16/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.20900	1.20100	0
16/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10600	0.11900	0
16/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.74200	0.72900	0
16/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03500	0.04300	0
16/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.65700	0.64600	0
16/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.05000	0.06000	0
16/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.61700	0.60600	0
16/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.06000	0.07000	0
16/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.57700	0.56800	0
16/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.07000	0.08200	0
16/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.98400	0.98000	0
16/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.18100	0.19800	0
16/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.95000	0.94700	0
16/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.19700	0.21500	0
16/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.91700	0.91500	0
16/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.21400	0.23300	0
16/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.88500	0.88400	0
16/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.23200	0.25200	0
16/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.82400	0.82400	0
16/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.27100	0.29200	0
16/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.33800	0.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.18100	0.20100	0
16/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.76500	0.76700	0
16/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.31200	0.33500	0
16/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.73800	0.74000	0
16/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.33500	0.35800	0
16/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.25900	0.26000	20
16/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.25200	0.27400	271
16/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.23900	0.24000	0
16/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.28200	0.30400	0
16/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.65900	0.66400	0
16/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.40600	0.43200	0
16/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.20300	0.20500	0
16/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.34600	0.36900	0
16/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.18700	0.18900	0
16/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.38000	0.40300	0
16/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.58800	0.59400	0
16/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.48500	0.51200	0
16/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.15900	0.16200	0
16/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.45200	0.47600	0
16/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.13500	0.13800	0
16/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.52800	0.55200	0
16/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.12500	0.12800	0
16/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.56800	0.59200	0
16/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.11500	0.11800	0
16/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.60800	0.63200	0
16/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.47500	0.48200	0
16/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.67200	0.70000	0
16/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.45900	0.46600	0
16/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.70600	0.73400	0
16/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.44300	0.45100	0
16/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.74000	0.76900	0
16/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.42900	0.43600	0
16/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.77600	0.80400	0
16/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.40100	0.40900	0
16/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.84800	0.87700	0
16/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.06700	0.06900	0
16/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.91000	0.93300	0
16/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.37600	0.38400	0
16/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.92300	0.95200	0
16/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.36400	0.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.96100	0.99000	0
16/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.05400	0.05600	25
16/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.04700	1.07000	0
16/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.05000	0.05200	0
16/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.09300	1.11600	0
16/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.33100	0.33800	0
16/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.07800	1.10600	0
16/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.04300	0.04500	0
16/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.18600	1.20900	0
16/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.04000	0.04200	0
16/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.23300	1.25600	0
16/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.30200	0.30900	0
16/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.19900	1.22700	0
16/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.03500	0.03700	0
16/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.32800	1.35100	0
16/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.14900	0.15300	0
16/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.33300	1.35800	0
16/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03100	0.03200	0
16/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.42400	1.44600	0
16/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.02900	0.03000	0
16/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.47200	1.49400	0
16/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.02700	0.02900	0
16/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.52000	1.54300	0
16/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.25300	0.26000	0
16/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.45000	1.47800	0
16/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.24600	0.25300	0
16/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.49300	1.52100	0
16/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.23900	0.24600	0
16/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.53600	1.56400	0
16/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.23300	0.23900	0
16/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.58000	1.60700	0
16/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.22600	0.23300	0
16/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.62300	1.65100	0
16/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.22000	0.22700	0
16/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.66700	1.69500	0
16/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01800	0.01900	0
16/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.86100	1.88300	0
16/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.20900	0.21500	0
16/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.75600	1.78300	0
16/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.20400	0.21000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.80100	1.82800	0
16/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.18900	0.19400	0
16/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.93600	1.96200	0
16/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.17600	0.18100	0
16/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.07300	2.09900	0
16/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.15100	0.15500	0
16/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.34800	2.37300	0
16/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.14300	0.14800	0
16/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.44000	2.46600	0
16/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00300	0.00300	0
16/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.99600	3.01700	0
16/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00300	0
16/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.04500	3.06700	0
16/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00300	0
16/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.09500	3.11700	0
16/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.14500	3.16600	0
16/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.19500	3.21600	0
16/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.24500	3.26600	0
16/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00200	0.00200	0
16/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.29500	3.31600	0
16/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.39400	3.41600	0
16/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00200	0
16/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.44400	3.46600	0
16/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.49400	3.51500	0
16/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.09400	0.09700	0
16/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.29100	3.31500	0
16/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.09200	0.09500	0
16/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.33900	3.36300	0
16/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.09000	0.09300	0
16/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.38700	3.41100	0
16/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.08800	0.09100	0
16/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.43500	3.45900	0
16/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.08500	0.08700	0
16/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.53200	3.55500	0
16/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.84400	3.86500	0
16/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.08100	0.08400	0
16/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.62800	3.65200	0
16/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.08000	0.08200	0
16/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.67700	3.70000	0
16/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.07500	0.07800	0
16/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.82200	3.84600	0
16/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.07100	0.07300	0
16/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.96800	3.99100	0
16/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.06300	0.06400	0
16/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.26000	4.28200	0
16/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.06000	0.06100	0
16/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.35700	4.37900	0
16/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.99300	5.01400	0
16/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.04300	5.06400	0
16/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.09300	5.11400	0
16/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.14300	5.16400	0
16/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.19300	5.21400	0
16/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.24300	5.26400	0
16/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.29300	5.31400	0
16/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.39300	5.41400	0
16/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.44300	5.46400	0
16/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.49300	5.51400	0
16/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.04100	0.04100	0
16/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.23800	5.25900	0
16/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.04000	0.04000	0
16/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.28700	5.30800	0
16/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.04000	0.04000	0
16/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.33700	5.35800	0
16/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.03900	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.38600	5.40700	0
16/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.03800	0.03700	0
16/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.48500	5.50500	0
16/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.84300	5.86400	0
16/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.03600	0.03600	0
16/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.58300	5.60400	0
16/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.03500	0.03500	0
16/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.63200	5.65300	0
16/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.03400	0.03300	0
16/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.78100	5.80100	0
16/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.03200	0.03100	0
16/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.92900	5.94900	0
16/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.02800	0.02500	0
16/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.22500	6.24300	0
16/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.02700	0.02300	0
16/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.32400	6.34100	0
16/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.99300	7.01400	0
16/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.04300	7.06400	0
16/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.09300	7.11400	0
16/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.14300	7.16400	0
16/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.19300	7.21400	0
16/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.24300	7.26400	0
16/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.29300	7.31400	0
16/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.39300	7.41400	0
16/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.44300	7.46400	0
16/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.49300	7.51400	0
16/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.01800	0.00900	0
16/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.21500	7.22700	0
16/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.01700	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.26400	7.27700	0
16/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.01700	0.00800	0
16/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.31400	7.32600	0
16/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.01600	0.00800	0
16/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.36300	7.37600	0
16/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.01600	0.00700	0
16/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.46300	7.47500	0
16/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.84300	7.86400	0
16/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.01500	0.00600	0
16/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.56200	7.57400	0
16/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.01500	0.00600	0
16/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.61200	7.62400	0
16/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.01400	0.00500	0
16/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.76100	7.77300	0
16/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.01300	0.00400	0
16/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.91000	7.92200	0
16/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.01100	0.00300	0
16/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.20800	8.22100	0
16/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.01000	0.00300	0
16/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.30700	8.32100	0
16/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.99300	9.01400	0
16/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.04300	9.06400	0
16/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.09300	9.11400	0
16/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.14300	9.16400	0
16/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.19300	9.21400	0
16/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.24300	9.26400	0
16/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.29300	9.31400	0
16/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.39300	9.41400	0
16/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.44300	9.46400	0
16/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.49300	9.51400	0
16/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00600	0.00100	0
16/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.20300	9.21900	0
16/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00600	0.00100	0
16/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.25300	9.26900	0
16/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00500	0.00100	0
16/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.30200	9.31900	0
16/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00500	0.00100	0
16/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.35200	9.36900	0
16/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00500	0.00100	0
16/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.45200	9.46900	0
16/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.84300	9.86400	0
16/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00500	0.00100	0
16/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.55200	9.56900	0
16/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00500	0.00100	0
16/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.60200	9.61900	0
16/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00400	0.00100	0
16/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.75100	9.76900	0
16/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00400	0.00100	0
16/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.90100	9.91900	0
16/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00300	0.00100	0
16/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.20000	10.21900	0
16/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00300	0.00100	0
16/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.30000	10.31900	0
16/03/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.86680	6.83450	0
16/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.28700	4.29300	0
16/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.23700	4.24300	0
16/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.18700	4.19300	0
16/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.13700	4.14300	0
16/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.03700	4.04300	0
16/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.98700	3.99300	0
16/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.93700	3.94300	0
16/03/2010	AU\$ / R On 14-June-10	2.85	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
16/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.88700	3.89300	0
16/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.83700	3.84300	0
16/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.78700	3.79300	0
16/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.73700	3.74300	0
16/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.68700	3.69300	0
16/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.63700	3.64300	0
16/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.58700	3.59300	0
16/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.53700	3.54300	0
16/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.28700	3.29300	0
16/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.23700	3.24300	0
16/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.18700	3.19300	0
16/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.13700	3.14300	0
16/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.03700	3.04300	0
16/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.98700	2.99300	0
16/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.93700	2.94300	0
16/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.88700	2.89300	0
16/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.83700	2.84300	0
16/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.78700	2.79300	0
16/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.73700	2.74300	0
16/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.68700	2.69300	0
16/03/2010	AU\$ / R On 14-June-10	4.10	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
16/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.63700	2.64300	0
16/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.58700	2.59300	0
16/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.53700	2.54300	0
16/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.28700	2.29300	0
16/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.23700	2.24300	0
16/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.18700	2.19300	0
16/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.13700	2.14300	0
16/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.03700	2.04300	0
16/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.98700	1.99300	0
16/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.93700	1.94300	0
16/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.88700	1.89300	0
16/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.83700	1.84300	0
16/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.78700	1.79400	0
16/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00200	0
16/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.73700	1.74400	0
16/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00200	0
16/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.68700	1.69400	0
16/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00200	0
16/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.63700	1.64400	0
16/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00200	0
16/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.58700	1.59400	0
16/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00200	0
16/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.53700	1.54500	0
16/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00300	0
16/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.28800	1.29700	0
16/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00100	0.00500	0
16/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.23900	1.24700	0
16/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.18900	1.19800	0
16/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00600	0
16/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.13900	1.14900	0
16/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00700	0
16/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.04000	1.05100	0
16/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00300	0.00900	0
16/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.99100	1.00200	0
16/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00400	0.01000	0
16/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.94200	0.95400	0
16/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00500	0.01200	0
16/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.89400	0.90600	0
16/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00700	0.01400	0
16/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.84500	0.85800	0
16/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00800	0.01600	0
16/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.79700	0.81000	0
16/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01000	0.01800	0
16/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.75000	0.76300	0
16/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01300	0.02100	0
16/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.70300	0.71600	0
16/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01600	0.02400	0
16/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.65600	0.67000	0
16/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01900	0.02800	0
16/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.61000	0.62400	0
16/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02300	0.03200	0
16/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.56500	0.57900	0
16/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02800	0.03700	0
16/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.35600	0.36800	0
16/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.06900	0.07600	0
16/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.31900	0.32900	0
16/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08200	0.08700	0
16/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.28300	0.29200	0
16/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.09600	0.10000	0
16/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.24900	0.25600	0
16/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11200	0.11400	0
16/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.21700	0.22200	0
16/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.13000	0.13000	0
16/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.18700	0.19100	0
16/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.15000	0.14900	0
16/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.16500	0.16100	0
16/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.17800	0.16900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	AU\$ / R On 13-December-10	6.83	C	Foreign Exchange Future	0.37200	0.00000	0
16/03/2010	AU\$ / R On 13-December-10	6.83	P	Foreign Exchange Future	0.34000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.14500	0.14300	0
16/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.20800	0.20100	0
16/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.12800	0.12600	0
16/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.24100	0.23400	0
16/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.25500	0.23000	0
16/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.33200	0.30200	0
16/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.11200	0.11200	0
16/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.27500	0.27000	0
16/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.09800	0.09900	0
16/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.31100	0.30700	0
16/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.08600	0.08800	0
16/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.34900	0.34600	0
16/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.07500	0.07900	0
16/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.38800	0.38700	0
16/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.06600	0.07000	0
16/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42900	0.42800	0
16/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.05800	0.06300	0
16/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47100	0.47100	0
16/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.05000	0.05600	0
16/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51300	0.51400	0
16/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00300	0.00800	0
16/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.71600	1.71600	0
16/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00300	0.00800	0
16/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.76600	1.76600	0
16/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00200	0.00800	0
16/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.81500	1.81600	0
16/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00200	0.00700	0
16/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.86500	1.86500	0
16/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00700	0
16/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.96500	1.96500	0
16/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00700	0
16/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.01500	2.01500	0
16/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00600	0
16/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.06500	2.06400	0
16/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00600	0
16/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.11400	2.11400	0
16/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00500	0
16/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.16400	2.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00100	0.00500	0
16/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.21400	2.21300	0
16/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00100	0.00500	0
16/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.26400	2.26300	0
16/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00100	0.00400	0
16/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.31400	2.31200	0
16/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00100	0.00400	0
16/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.36400	2.36200	0
16/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00100	0.00400	0
16/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.41400	2.41200	0
16/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00400	0
16/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.46400	2.46200	0
16/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.71300	3.70900	0
16/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.76300	3.75900	0
16/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.81300	3.80900	0
16/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.86300	3.85900	0
16/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.96300	3.95900	0
16/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.01300	4.00900	0
16/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.06300	4.05900	0
16/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.11300	4.10900	0
16/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.16300	4.15900	0
16/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.21300	4.20900	0
16/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.26300	4.25900	0
16/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.31300	4.30900	0
16/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.36300	4.35900	0
16/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.41300	4.40900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.46300	4.45900	0
16/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.71300	5.70900	0
16/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.76300	5.75900	0
16/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.81300	5.80900	0
16/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.86300	5.85900	0
16/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.96300	5.95900	0
16/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.01300	6.00900	0
16/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.06300	6.05900	0
16/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.11300	6.10900	0
16/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.16300	6.15900	0
16/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.21300	6.20900	0
16/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00100	0
16/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.26300	6.25900	0
16/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.31300	6.30800	0
16/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.36300	6.35800	0
16/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.41300	6.40800	0
16/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.46300	6.45800	0
16/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.71300	7.70800	0
16/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.76300	7.75800	0
16/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.81300	7.80800	0
16/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.86300	7.85800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.96300	7.95800	0
16/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.01300	8.00800	0
16/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.06300	8.05800	0
16/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.11300	8.10800	0
16/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.16300	8.15800	0
16/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.21300	8.20800	0
16/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.26300	8.25800	0
16/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.31300	8.30800	0
16/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.36300	8.35800	0
16/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.41300	8.40800	0
16/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.46300	8.45800	0
16/03/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.18460	7.33120	0
16/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.24900	0.23500	0
16/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.14100	0.15400	0
16/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.21900	0.20600	0
16/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.16100	0.17500	0
16/03/2010	CAD/ R On 13-September-10	7.33	C	Foreign Exchange Future	0.20000	0.00000	0
16/03/2010	CAD/ R On 13-September-10	7.33	P	Foreign Exchange Future	0.34700	0.00000	0
16/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.19100	0.18000	0
16/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.18300	0.19900	0
<b>Futures Open Interest</b>							<b>346,986.00</b>
<b>Options Open Interest</b>							<b>229,203.00</b>
<b>Total</b>							<b>576,189.00</b>