



Currency Futures & Options Weekly Statistics

From: 23/03/2010 To: 23/03/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.82070	7.84130	0
23/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.64600	4.66500	0
23/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.94300	3.96300	0
23/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.84300	3.86300	0
23/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.79300	3.81300	0
23/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.86900	3.88900	0
23/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.81900	3.83900	0
23/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.76900	3.78900	0
23/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.84700	3.86500	0
23/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.79700	3.81500	0
23/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.74700	3.76500	0
23/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.69700	3.71500	0
23/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.64700	3.66500	0
23/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.59700	3.61500	0
23/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.54700	3.56500	0
23/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.49700	3.51600	0
23/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.44700	3.46600	0
23/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.39700	3.41600	0
23/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.34700	3.36600	0
23/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.29700	3.31600	0
23/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.24700	3.26600	0
23/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.19700	3.21600	0
23/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.89300	2.91300	0
23/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.84300	2.86300	0
23/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.79300	2.81300	0
23/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.87000	2.89000	0
23/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.82000	2.84000	0
23/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.77000	2.79000	0
23/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.84800	2.86700	0
23/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00300	0
23/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.79900	2.81700	0
23/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.74900	2.76800	0
23/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00400	0
23/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.69900	2.71800	0
23/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00300	0.00400	0
23/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.64900	2.66800	0
23/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00400	0
23/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.60000	2.61900	0
23/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00400	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.55000	2.56900	0
23/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00400	0.00500	0
23/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.50000	2.51900	0
23/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00400	0.00500	0
23/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.45100	2.47000	0
23/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.40100	2.42000	0
23/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.35100	2.37000	0
23/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.30200	2.32100	0
23/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.25200	2.27100	0
23/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.20300	2.22200	0
23/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00700	0.00800	0
23/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.89300	1.91300	0
23/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.84300	1.86300	0
23/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.79400	1.81300	0
23/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
23/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.87400	1.89400	0
23/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00500	0.00500	0
23/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.82400	1.84500	0
23/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.77500	1.79500	0
23/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
23/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.85900	1.87800	0
23/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01400	0
23/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.81000	1.82900	0
23/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01500	0
23/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.76100	1.78100	0
23/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01700	0
23/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.71300	1.73300	0
23/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01700	0.01900	0
23/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.66500	1.68500	0
23/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01900	0.02100	0
23/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.61700	1.63700	0
23/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02100	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.56900	1.58900	0
23/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02300	0.02500	0
23/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.52200	1.54200	0
23/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02600	0.02800	0
23/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.47400	1.49400	0
23/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02800	0.03000	0
23/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.42700	1.44700	0
23/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03100	0.03300	0
23/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.38100	1.40100	0
23/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03500	0.03700	0
23/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.33400	1.35400	0
23/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03800	0.04000	0
23/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.28800	1.30800	0
23/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04200	0.04400	0
23/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.24200	1.26200	0
23/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04600	0.04800	0
23/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.90200	0.92200	0
23/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00900	0.00900	0
23/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.85400	0.87400	0
23/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01100	0.01100	0
23/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.80700	0.82700	0
23/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01400	0.01400	0
23/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.91300	0.93200	0
23/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04400	0.04300	0
23/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.87100	0.88900	0
23/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05200	0.05000	0
23/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.82900	0.84800	0
23/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06000	0.05900	0
23/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.94300	0.96300	0
23/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09700	0.09900	0
23/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.90500	0.92500	0
23/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10900	0.11100	0
23/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.86800	0.88800	0
23/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12200	0.12400	0
23/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.83100	0.85200	0
23/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.13500	0.13800	0
23/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.79600	0.81700	0
23/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15000	0.15300	0
23/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.76200	0.78200	0
23/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.16600	0.16800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.72900	0.74900	0
23/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18300	0.18500	0
23/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.69700	0.71700	0
23/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20100	0.20300	0
23/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.66600	0.68500	0
23/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22000	0.22100	0
23/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.63600	0.65500	0
23/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24000	0.24100	0
23/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.60700	0.62600	0
23/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26100	0.26200	0
23/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.57900	0.59700	0
23/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28300	0.28300	0
23/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.55200	0.57000	0
23/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30600	0.30600	0
23/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.52600	0.54400	0
23/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.33000	0.33000	0
23/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.16800	0.17900	1,430
23/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27500	0.26600	0
23/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.15200	0.16200	6,350
23/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.30900	0.29900	130
23/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.13700	0.14600	100
23/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.34400	0.33300	0
23/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.28700	0.29700	0
23/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.41800	0.40800	0
23/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.27000	0.28100	0
23/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.45100	0.44200	0
23/03/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.39600	0.41100	0
23/03/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.50000	0.49700	0
23/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37900	0.39300	0
23/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.53300	0.52900	0
23/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.36200	0.37700	0
23/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.56600	0.56300	0
23/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.46500	0.47900	0
23/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.59400	0.58800	0
23/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.47500	0.45700	0
23/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.65400	0.61600	0
23/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.45500	0.46800	0
23/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.68400	0.67700	0
23/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.30500	0.31800	0
23/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.70900	0.70400	0

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23/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.29200	0.30500	4,400
23/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.74600	0.74100	0
23/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.28000	0.29300	0
23/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.78400	0.77900	0
23/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.26900	0.28100	0
23/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.82300	0.81700	0
23/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.25800	0.27000	0
23/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.86200	0.85600	0
23/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.24800	0.25900	0
23/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.90200	0.89500	0
23/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.23800	0.24900	0
23/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.94200	0.93500	0
23/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.22900	0.23900	0
23/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.98300	0.97500	0
23/03/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.32900	0.34000	30,000
23/03/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.00800	0.99900	0
23/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.21100	0.22200	0
23/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.06500	1.05800	0
23/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.20300	0.21300	117
23/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.10700	1.09900	0
23/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02000	0.02300	0
23/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.22700	1.21000	0
23/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.09700	0.10200	3,000
23/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.22800	1.21300	0
23/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01700	0.01900	0
23/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.32400	1.30600	0
23/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01500	0.01800	0
23/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.37200	1.35500	0
23/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01400	0.01700	0
23/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.42100	1.40400	0
23/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01300	0.01600	0
23/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.47000	1.45300	0
23/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01200	0.01400	0
23/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.51900	1.50100	0
23/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.07400	0.07800	0
23/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.50500	1.48900	0
23/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.14700	0.15500	0
23/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.50100	1.49100	0
23/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.14200	0.15000	330
23/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.54600	1.53600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.06500	0.06900	0
23/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.64600	1.63000	0
23/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.13300	0.14000	0
23/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.63700	1.62600	0
23/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00800	0.01000	0
23/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.81500	1.79700	0
23/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05800	0.06200	0
23/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.78900	1.77300	0
23/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00700	0.00900	0
23/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.91400	1.89600	0
23/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00600	0.00800	26,596
23/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.96300	1.94500	0
23/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00600	0.00800	0
23/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	2.01300	1.99500	0
23/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.11100	0.11700	0
23/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.91500	1.90300	0
23/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.10800	0.11400	0
23/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.96200	1.95000	0
23/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00400	0.00600	0
23/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.16100	2.14300	0
23/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00400	0.00500	0
23/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.21100	2.19200	0
23/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04200	0.04500	0
23/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.17300	2.15600	0
23/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.04000	0.04300	0
23/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.22100	2.20400	0
23/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03800	0.04100	0
23/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.26900	2.25200	0
23/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.09000	0.09500	0
23/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.24400	2.23100	0
23/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.08700	0.09200	0
23/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.29100	2.27800	0
23/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08400	0.08900	0
23/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.33800	2.32500	0
23/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08100	0.08600	300
23/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.38500	2.37200	0
23/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.07900	0.08300	0
23/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.43300	2.41900	0
23/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07600	0.08100	0
23/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.48000	2.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.07400	0.07900	0
23/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.52800	2.51500	0
23/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.07200	0.07600	0
23/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.57600	2.56200	0
23/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.07000	0.07400	0
23/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.62400	2.61000	0
23/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06700	0.07200	0
23/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.67100	2.65800	0
23/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.06500	0.07000	0
23/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.71900	2.70600	0
23/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.06400	0.06800	0
23/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.76800	2.75400	0
23/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.06200	0.06600	0
23/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.81600	2.80200	0
23/03/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11000	0.11500	30,000
23/03/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.78900	2.77400	0
23/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.10800	3.08800	0
23/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.15800	3.13800	0
23/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.20800	3.18800	0
23/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.25800	3.23800	0
23/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.30700	3.28800	0
23/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.35700	3.33800	0
23/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.55700	3.53700	0
23/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04500	0.04800	0
23/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.39900	3.38400	0
23/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.65700	3.63700	0
23/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.70700	3.68700	0
23/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.75700	3.73700	0
23/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.80700	3.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.85700	3.83700	0
23/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.90700	3.88700	0
23/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.95700	3.93700	0
23/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	4.00700	3.98700	0
23/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.05700	4.03700	0
23/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.10700	4.08700	0
23/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.15700	4.13700	0
23/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.20700	4.18700	0
23/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00700	0.00900	0
23/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.13800	4.12000	0
23/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00700	0.00800	0
23/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.18800	4.16900	0
23/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00600	0.00800	0
23/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.23700	4.21900	0
23/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03000	0.03300	0
23/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.18400	4.16900	0
23/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02900	0.03200	0
23/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.23300	4.21800	0
23/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02900	0.03100	0
23/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.28300	4.26700	0
23/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02800	0.03000	0
23/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.33200	4.31600	0
23/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02700	0.02900	0
23/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.38100	4.36500	0
23/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02600	0.02900	0
23/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.43000	4.41500	0
23/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02500	0.02800	0
23/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.47900	4.46400	0
23/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02400	0.02700	0
23/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.52800	4.51300	0
23/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02400	0.02600	0
23/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.57800	4.56200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02300	0.02600	0
23/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.62700	4.61200	0
23/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02200	0.02500	0
23/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.67600	4.66100	0
23/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02200	0.02400	0
23/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.72600	4.71000	0
23/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02100	0.02400	0
23/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.77500	4.76000	0
23/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02000	0.02300	0
23/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.82400	4.80900	0
23/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.10700	5.08700	0
23/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.15700	5.13700	0
23/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.20700	5.18700	0
23/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.25700	5.23700	0
23/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.30700	5.28700	0
23/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.35700	5.33700	0
23/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.55700	5.53700	0
23/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01500	0.01700	0
23/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.36900	5.35300	0
23/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.65700	5.63700	0
23/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.70700	5.68700	0
23/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.75700	5.73700	0
23/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.85700	5.83700	0
23/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.90700	5.88700	0
23/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.95700	5.93700	0
23/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	6.00700	5.98700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.05700	6.03700	0
23/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.15700	6.13700	0
23/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.20700	6.18700	0
23/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.13200	6.11200	0
23/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.18200	6.16200	0
23/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.23200	6.21200	0
23/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00900	0.01100	0
23/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.16300	6.14700	0
23/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00900	0.01000	0
23/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.21300	6.19600	0
23/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00800	0.01000	0
23/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.26200	6.24600	0
23/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00800	0.00900	0
23/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.31200	6.29500	0
23/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00700	0.00900	0
23/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.36100	6.34500	0
23/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00700	0.00800	0
23/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.41100	6.39400	0
23/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00700	0.00800	0
23/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.46100	6.44400	0
23/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.51000	6.49300	0
23/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.56000	6.54300	0
23/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.61000	6.59300	0
23/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.65900	6.64200	0
23/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.70900	6.69200	0
23/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.75900	6.74200	0
23/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00400	0.00500	0
23/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.80800	6.79100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.10700	7.08700	0
23/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.15700	7.13700	0
23/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.25700	7.23700	0
23/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.30700	7.28700	0
23/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.35700	7.33700	0
23/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00300	0
23/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.35600	7.33900	0
23/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.05700	8.03700	0
23/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.15700	8.13700	0
23/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.20700	8.18700	0
23/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.13100	8.11100	0
23/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.18100	8.16100	0
23/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.23100	8.21100	0
23/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.15500	8.13700	0
23/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.20500	8.18700	0
23/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.25500	8.23700	0
23/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.30500	8.28700	0
23/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.35500	8.33700	0
23/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.40500	8.38700	0
23/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.45500	8.43700	0
23/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.50500	8.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.55500	8.53700	0
23/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.60500	8.58700	0
23/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.65500	8.63700	0
23/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.70500	8.68700	0
23/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.75500	8.73700	0
23/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.80400	8.78700	0
23/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.10700	9.08700	0
23/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.15700	9.13700	0
23/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.25700	9.23700	0
23/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.30700	9.28700	0
23/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.35700	9.33700	0
23/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.05700	10.03700	0
23/03/2010	£ / R On 13-December-10			Foreign Exchange Future	11.57960	11.59350	7
23/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.30900	3.32300	0
23/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
23/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.15900	3.17300	0
23/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
23/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.05900	3.07300	0
23/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
23/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.00900	3.02400	0
23/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.95900	2.97400	0
23/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.85900	2.87400	0
23/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.80900	2.82400	0
23/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.66000	2.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00100	0
23/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.61000	2.62400	0
23/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00100	0
23/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.56000	2.57400	0
23/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00100	0
23/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.51000	2.52400	0
23/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00100	0
23/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.46000	2.47500	0
23/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.41000	2.42500	0
23/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.36000	2.37500	0
23/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.31100	2.32500	0
23/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00200	0
23/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.26100	2.27500	0
23/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00200	0
23/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.21100	2.22500	0
23/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
23/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.16100	2.17600	0
23/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.11100	2.12600	0
23/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.06200	2.07600	0
23/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00300	0
23/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.01200	2.02600	0
23/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00300	0
23/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.96200	1.97700	0
23/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.91200	1.92700	0
23/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.86300	1.87700	0
23/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00500	0.00400	0
23/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.81300	1.82800	0
23/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00500	0.00500	0
23/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.76400	1.77800	0
23/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
23/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.71400	1.72800	0
23/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00500	0
23/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.66400	1.67900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00600	0.00600	0
23/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.61500	1.62900	0
23/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00600	0
23/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.56500	1.58000	0
23/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00700	0.00700	0
23/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.51600	1.53100	0
23/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
23/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.46700	1.48100	0
23/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00800	0
23/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.41700	1.43200	0
23/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00900	0
23/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.36800	1.38300	0
23/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.01000	0
23/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.31900	1.33300	0
23/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01100	0.01000	0
23/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.27000	1.28400	0
23/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01100	0
23/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.22100	1.23500	0
23/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01200	0
23/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.17200	1.18700	0
23/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01400	0.01400	0
23/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.12300	1.13800	0
23/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01500	0.01500	0
23/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.07500	1.08900	0
23/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01700	0.01600	0
23/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.02600	1.04100	0
23/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01800	0.01800	0
23/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.98000	0.99500	0
23/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02200	0.02200	0
23/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.93500	0.94900	0
23/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02700	0.02600	0
23/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.89000	0.90400	0
23/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03200	0.03100	0
23/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.84600	0.86000	0
23/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03800	0.03700	0
23/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.80300	0.81700	0
23/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04500	0.04400	0
23/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.76100	0.77500	0
23/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.05300	0.05200	0
23/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.72000	0.73300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.06200	0.06000	0
23/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.68000	0.69300	0
23/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.07200	0.07000	0
23/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.64100	0.65300	0
23/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.08300	0.08000	0
23/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.60300	0.61500	0
23/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.09500	0.09200	0
23/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.56600	0.57800	0
23/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.10800	0.10500	0
23/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.53100	0.54200	0
23/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.12300	0.11900	0
23/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.49700	0.50800	0
23/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.13900	0.13500	0
23/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.46400	0.47500	0
23/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.15600	0.15200	0
23/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.43300	0.44300	0
23/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.17500	0.17000	0
23/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.40300	0.41300	0
23/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.19500	0.19000	0
23/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.37400	0.38400	0
23/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.21600	0.21100	0
23/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.34700	0.35600	0
23/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.23900	0.23300	0
23/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.32100	0.33000	0
23/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.26300	0.25700	0
23/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.29700	0.30500	0
23/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.28900	0.28200	0
23/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.27700	0.28500	0
23/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.31900	0.31200	0
23/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.25900	0.26600	0
23/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.35100	0.34300	0
23/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.24200	0.24800	0
23/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.38400	0.37500	0
23/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.22600	0.23200	0
23/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.41800	0.40900	0
23/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.21100	0.21700	0
23/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.45300	0.44400	0
23/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19700	0.20300	0
23/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.48900	0.48000	0
23/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.18400	0.19000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.52600	0.51700	0
23/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.17200	0.17700	0
23/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.56400	0.55400	0
23/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.16100	0.16600	0
23/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.60300	0.59300	0
23/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.15100	0.15600	0
23/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.64300	0.63300	0
23/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.14100	0.14600	0
23/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.68300	0.67300	0
23/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.13200	0.13700	0
23/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.72400	0.71400	0
23/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.12400	0.12800	0
23/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.76600	0.75500	0
23/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.11600	0.12100	0
23/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.80800	0.79800	0
23/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.10900	0.11300	0
23/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.85100	0.84000	0
23/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.10200	0.10600	0
23/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.89400	0.88300	0
23/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.09600	0.10000	28
23/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.93800	0.92700	0
23/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.09100	0.09400	0
23/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.98300	0.97100	0
23/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.08500	0.08900	0
23/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.02700	1.01600	0
23/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.08000	0.08400	0
23/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.07200	1.06100	0
23/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.07600	0.07900	0
23/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.11800	1.10600	0
23/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.07200	0.07500	0
23/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.16400	1.15200	0
23/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.06800	0.07100	0
23/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.21000	1.19800	0
23/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.06400	0.06700	0
23/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.25600	1.24400	0
23/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.06100	0.06300	8,032
23/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.30300	1.29000	0
23/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.05700	0.06000	0
23/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.34900	1.33700	0
23/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.05400	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.39600	1.38400	0
23/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.05200	0.05400	0
23/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.44400	1.43100	0
23/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.04900	0.05200	0
23/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.49100	1.47900	0
23/03/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.18000	0.18900	0
23/03/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.48700	1.48100	0
23/03/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.17100	0.18000	0
23/03/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.52800	1.52200	0
23/03/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.16200	0.17400	0
23/03/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.56900	1.54600	0
23/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.04000	0.04200	0
23/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.68200	1.66900	0
23/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.03800	0.04100	0
23/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.73000	1.71800	0
23/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.03700	0.03900	0
23/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.77900	1.76600	0
23/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.03500	0.03700	0
23/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.82700	1.81400	0
23/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.03300	0.03500	0
23/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.87500	1.86200	0
23/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.03200	0.03400	0
23/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.92400	1.91100	0
23/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.03100	0.03300	0
23/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.97300	1.96000	0
23/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.02900	0.03100	0
23/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.02100	2.00800	0
23/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.02700	0.02900	0
23/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.06900	2.05600	0
23/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02500	0.02700	0
23/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.11700	2.10400	0
23/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02300	0.02500	0
23/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.16500	2.15200	0
23/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02200	0.02300	11,194
23/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.21400	2.20000	0
23/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02000	0.02200	0
23/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.26200	2.24900	0
23/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01900	0.02000	0
23/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.31100	2.29700	0
23/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01700	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.35900	2.34600	0
23/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01600	0.01700	0
23/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.40800	2.39400	0
23/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.01500	0.01600	0
23/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.45700	2.44300	0
23/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01400	0.01500	0
23/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.50600	2.49200	0
23/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01300	0.01400	0
23/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.55500	2.54100	0
23/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01200	0.01300	0
23/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.60400	2.59000	0
23/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.01100	0.01200	0
23/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.65300	2.63900	0
23/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.01000	0.01100	0
23/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.70200	2.68800	0
23/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.01000	0.01000	0
23/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.75200	2.73700	0
23/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00900	0.01000	0
23/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.80100	2.78700	0
23/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00800	0.00900	0
23/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.85000	2.83600	0
23/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00800	0.00800	0
23/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.90000	2.88500	0
23/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00700	0.00800	0
23/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.94900	2.93500	0
23/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00700	0.00700	0
23/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.99900	2.98400	0
23/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.04800	3.03400	0
23/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00600	0.00600	0
23/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.09800	3.08300	0
23/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00500	0.00600	0
23/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.14700	3.13300	0
23/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00500	0.00500	8,032
23/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.19700	3.18200	0
23/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00400	0.00500	0
23/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.29600	3.28200	0
23/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.34600	3.33100	0
23/03/2010	£ / R On 14-June-10	14.60	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
23/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.39600	3.38100	0
23/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00300	0.00400	0
23/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.44500	3.43100	0
23/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.49500	3.48000	0
23/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.54500	3.53000	0
23/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.59500	3.58000	0
23/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.64500	3.63000	0
23/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00200	0.00300	0
23/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.69400	3.68000	0
23/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.74400	3.72900	0
23/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.79400	3.77900	0
23/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.84400	3.82900	0
23/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.89400	3.87900	0
23/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.94400	3.92900	0
23/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.99400	3.97900	0
23/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.04300	4.02900	0
23/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.09300	4.07800	0
23/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.14300	4.12800	0
23/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.19300	4.17800	0
23/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.24300	4.22800	0
23/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.29300	4.27800	0
23/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.34300	4.32800	0
23/03/2010	£ / R On 14-June-10	15.60	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
23/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.39300	4.37800	0
23/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.44300	4.42800	0
23/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.49300	4.47800	0
23/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.54300	4.52800	0
23/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.59300	4.57800	0
23/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.64300	4.62800	0
23/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.69300	4.67800	0
23/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.74300	4.72800	0
23/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.79300	4.77800	0
23/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.84300	4.82800	0
23/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.89300	4.87800	0
23/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.94300	4.92800	0
23/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.99300	4.97800	0
23/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.04300	5.02800	0
23/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.09300	5.07800	0
23/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.14300	5.12800	0
23/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.19300	5.17800	0
23/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.24300	5.22800	0
23/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.29300	5.27800	0
23/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.34200	5.32800	0
23/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.39200	5.37800	0
23/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.44200	5.42800	0
23/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.49200	5.47700	0
23/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.54200	5.52700	0
23/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.59200	5.57700	0
23/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.64200	5.62700	0
23/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.69200	5.67700	0
23/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.74200	5.72700	0
23/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.79200	5.77700	0
23/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.84200	5.82700	0
23/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.89200	5.87700	0
23/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.94200	5.92700	0
23/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.99200	5.97700	0
23/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.04200	6.02700	0
23/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.09200	6.07700	0
23/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.14200	6.12700	0
23/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.19200	6.17700	0
23/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.24200	6.22700	0
23/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
23/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.29200	6.27700	0
23/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.34200	6.32700	0
23/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.39200	6.37700	0
23/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.44200	6.42700	0
23/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.49200	6.47700	0
23/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.54200	6.52700	0
23/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.59200	6.57700	0
23/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.64200	6.62700	0
23/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.69200	6.67700	0
23/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.74200	6.72700	0
23/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.79200	6.77700	0
23/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.84200	6.82700	0
23/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.89200	6.87700	0
23/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.94200	6.92700	0
23/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.99200	6.97700	0
23/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.04200	7.02700	0
23/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.09200	7.07700	0
23/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.14200	7.12700	0
23/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.19200	7.17700	0
23/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.24200	7.22700	0
23/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.29200	7.27700	0
23/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.34200	7.32700	0
23/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.39200	7.37700	0
23/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.44200	7.42700	0
23/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.49200	7.47700	0
23/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.54200	7.52700	0
23/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.59200	7.57700	0
23/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.64200	7.62700	0
23/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.69200	7.67700	0
23/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.74200	7.72700	0
23/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.79200	7.77700	0
23/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.84200	7.82700	0
23/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.89200	7.87700	0
23/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.94200	7.92700	0
23/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.99200	7.97700	0
23/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.04200	8.02700	0
23/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.09200	8.07700	0
23/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.14200	8.12700	0
23/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.19200	8.17700	0
23/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.24200	8.22700	0
23/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.29200	8.27700	0
23/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.34200	8.32700	0
23/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.39200	8.37700	0
23/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.44200	8.42700	0
23/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.49200	8.47700	0
23/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.54200	8.52700	0
23/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.59200	8.57700	0
23/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.64200	8.62700	0
23/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.69200	8.67700	0
23/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.74200	8.72700	0
23/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.79200	8.77700	0
23/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.84200	8.82700	0
23/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.89200	8.87700	0
23/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.94200	8.92700	0
23/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.99200	8.97700	0
23/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.04200	9.02700	0
23/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.09200	9.07700	0
23/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.14200	9.12700	0
23/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.19200	9.17700	0
23/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.34200	9.32700	0
23/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.39200	9.37700	0
23/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.44200	9.42700	0
23/03/2010	£ / R On 14-June-10	20.70	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
23/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.49200	9.47700	0
23/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.54200	9.52700	0
23/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.59200	9.57700	0
23/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.64200	9.62700	0
23/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.69200	9.67700	0
23/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.74200	9.72700	0
23/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.79200	9.77700	0
23/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.84200	9.82700	0
23/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.89200	9.87700	0
23/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.94200	9.92700	0
23/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.99200	9.97700	0
23/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.04200	10.02700	0
23/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.09200	10.07700	0
23/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.14200	10.12700	0
23/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.19200	10.17700	0
23/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.24200	10.22700	0
23/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.29200	10.27700	0
23/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.34200	10.32700	0
23/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.39200	10.37700	0
23/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.44200	10.42700	0
23/03/2010	£ / R On 14-June-10	21.70	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
23/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.49200	10.47700	0
23/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.54200	10.52700	0
23/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.59200	10.57700	0
23/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.64200	10.62700	0
23/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.69200	10.67700	0
23/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.74200	10.72700	0
23/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.79200	10.77700	0
23/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.84200	10.82700	0
23/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.89200	10.87700	0
23/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.94200	10.92700	0
23/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.99200	10.97700	0
23/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.04200	11.02700	0
23/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.09200	11.07700	0
23/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.14200	11.12700	0
23/03/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08400	0.08390	0
23/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01259	0.01248	0
23/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
23/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00421	0.00421	0
23/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00171	0.00181	0
23/03/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00539	0.00539	0
23/03/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00429	0.00439	0
23/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00115	0.00119	0
23/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00865	0.00879	0
23/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.41920	10.42190	1,950
23/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.77900	2.78500	0
23/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.72900	2.73500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.67900	2.68500	0
23/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.62900	2.63500	0
23/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.57900	2.58500	0
23/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.52900	2.53500	0
23/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.47900	2.48500	0
23/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.37900	2.38500	0
23/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.32900	2.33500	0
23/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.27900	2.28500	0
23/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.57900	2.58200	0
23/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01000	0.01000	0
23/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.53000	2.53300	0
23/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01100	0
23/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.48000	2.48400	0
23/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01200	0
23/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.43100	2.43400	0
23/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
23/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.33200	2.33600	0
23/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01400	0
23/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.93000	1.93600	0
23/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.23400	2.23700	0
23/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01500	0.01500	0
23/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.18400	2.18800	0
23/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01600	0
23/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.78000	1.78600	0
23/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.73100	1.73700	0
23/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.03700	2.04100	0
23/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01800	0.01900	0
23/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.63100	1.63700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.58100	1.58700	0
23/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.89300	1.89600	0
23/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02400	0.02400	0
23/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.48200	1.48800	0
23/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.38300	1.38900	0
23/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.33300	1.33900	0
23/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.28300	1.29000	0
23/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00500	0
23/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.60800	1.61200	0
23/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03900	0.04000	0
23/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.56200	1.56500	0
23/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04300	0.04300	0
23/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.51500	1.51900	0
23/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04600	0.04700	0
23/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.46900	1.47300	0
23/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05000	0.05100	0
23/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.37800	1.38100	0
23/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05900	0.05900	0
23/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.94000	0.94700	0
23/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01100	0.01200	0
23/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.28800	1.29100	0
23/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06900	0.06900	0
23/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.24400	1.24700	0
23/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07500	0.07500	0
23/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.80100	0.80800	0
23/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02200	0.02300	0
23/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.75600	0.76300	0
23/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02700	0.02800	0
23/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.11300	1.11600	0
23/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.09400	0.09400	0
23/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.66800	0.67500	0
23/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03900	0.04000	0
23/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.62500	0.63200	0
23/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.04600	0.04700	0
23/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.99800	1.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.12900	0.12900	0
23/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.54300	0.55100	0
23/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.06400	0.06600	0
23/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.46700	0.47400	0
23/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.08800	0.08900	0
23/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.43100	0.43700	0
23/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.10200	0.10200	0
23/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.39600	0.40300	0
23/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.11700	0.11800	0
23/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.79200	0.79400	0
23/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.22300	0.22200	0
23/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.76100	0.76300	0
23/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.24200	0.24100	0
23/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.73100	0.73200	0
23/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.26200	0.26000	0
23/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.70200	0.70300	0
23/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.28300	0.28100	0
23/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.64600	0.64700	0
23/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.32700	0.32500	0
23/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.20300	0.20700	0
23/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.27400	0.27200	0
23/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.59400	0.59400	0
23/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.37500	0.37200	0
23/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.57000	0.56900	0
23/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.40100	0.39700	0
23/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.15200	0.15700	20
23/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.37300	0.37200	271
23/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.13800	0.14300	0
23/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.40900	0.40800	0
23/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.50100	0.50000	0
23/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.48200	0.47800	0
23/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.11400	0.11800	0
23/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.48500	0.48300	0
23/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.10300	0.10800	0
23/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.52400	0.52300	0
23/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.44600	0.44500	0
23/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.57700	0.57300	0
23/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.08500	0.08900	0
23/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.60600	0.60400	0
23/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.07000	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.69100	0.68900	0
23/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.06400	0.06800	0
23/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.73500	0.73300	0
23/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.05800	0.06200	0
23/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.77900	0.77700	0
23/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.35700	0.35600	0
23/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.78800	0.78400	0
23/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.34500	0.34300	0
23/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.82600	0.82100	0
23/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.33300	0.33100	0
23/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.86400	0.85900	0
23/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.32100	0.32000	0
23/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.90200	0.89800	0
23/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.29900	0.29800	0
23/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.98000	0.97600	0
23/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.03000	0.03300	0
23/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.10100	1.09800	0
23/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.28000	0.27900	0
23/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.06100	1.05700	0
23/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.27100	0.26900	0
23/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.10200	1.09700	0
23/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.02300	0.02600	25
23/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.24400	1.24100	0
23/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.02100	0.02400	0
23/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.29200	1.28900	0
23/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.24500	0.24400	0
23/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.22600	1.22200	0
23/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01800	0.02000	0
23/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.38900	1.38500	0
23/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01600	0.01900	0
23/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.43700	1.43400	0
23/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.22300	0.22200	0
23/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.35400	1.35000	0
23/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01400	0.01600	0
23/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.53500	1.53100	0
23/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.10200	0.10300	0
23/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.51800	1.51400	0
23/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.01200	0.01400	0
23/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.63300	1.62900	0
23/03/2010	€ / R On 14-June-10	11.75	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
23/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.68200	1.67800	0
23/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.01000	0.01200	0
23/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.73100	1.72700	0
23/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.18700	0.18600	0
23/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.61800	1.61400	0
23/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.18100	0.18100	0
23/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.66200	1.65900	0
23/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.17600	0.17600	0
23/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.70700	1.70400	0
23/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.17200	0.17100	0
23/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.75300	1.74900	0
23/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.16700	0.16600	0
23/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.79800	1.79400	0
23/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.16300	0.16200	0
23/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.84400	1.84000	0
23/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00600	0.00700	0
23/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.07700	2.07200	0
23/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.15400	0.15400	0
23/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.93500	1.93200	0
23/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.15100	0.15000	0
23/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.98200	1.97800	0
23/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.14000	0.13900	0
23/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.12100	2.11700	0
23/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.12800	0.12700	0
23/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.25900	2.25500	0
23/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.10800	0.10800	0
23/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.53900	2.53600	0
23/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.10200	0.10200	0
23/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.63300	2.63000	0
23/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.22200	3.21600	0
23/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.27200	3.26600	0
23/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.32200	3.31600	0
23/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.37200	3.36600	0
23/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.42200	3.41600	0
23/03/2010	€ / R On 14-June-10	13.55	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
23/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.47200	3.46600	0
23/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.52200	3.51600	0
23/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.62200	3.61600	0
23/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.67100	3.66600	0
23/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.72100	3.71600	0
23/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.06600	0.06600	0
23/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.49700	3.49400	0
23/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.06500	0.06500	0
23/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.54600	3.54300	0
23/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.06300	0.06300	0
23/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.59400	3.59100	0
23/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.06200	0.06200	0
23/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.64300	3.64000	0
23/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.06000	0.06000	0
23/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.74100	3.73800	0
23/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.07100	4.06500	0
23/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.05700	0.05700	0
23/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.83800	3.83500	0
23/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.05600	0.05600	0
23/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.88700	3.88400	0
23/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.05300	0.05300	0
23/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.03400	4.03100	0
23/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.04800	0.04900	0
23/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.17900	4.17700	0
23/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.04100	0.04100	0
23/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.47200	4.46900	0
23/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.03900	0.03900	0
23/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.57000	4.56700	0
23/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.22100	5.21500	0
23/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.27100	5.26500	0
23/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.32100	5.31500	0
23/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.37100	5.36500	0
23/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.42100	5.41500	0
23/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.47100	5.46500	0
23/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.52100	5.51500	0
23/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.62100	5.61500	0
23/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.67100	5.66500	0
23/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.72100	5.71500	0
23/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02400	0.02400	0
23/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.45500	5.45200	0
23/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02300	0.02400	0
23/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.50400	5.50200	0
23/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02300	0.02300	0
23/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.55400	5.55100	0
23/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.02200	0.02300	0
23/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.60300	5.60100	0
23/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.02100	0.02200	0
23/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.70200	5.70000	0
23/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.07100	6.06500	0
23/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.02000	0.02100	0
23/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.80100	5.79900	0
23/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.02000	0.02000	0
23/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.85100	5.84800	0
23/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01800	0.01900	0
23/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.99900	5.99700	0
23/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.01600	0.01600	0
23/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.14700	6.14400	0
23/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.01200	0.01200	0
23/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.44300	6.44000	0
23/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.01100	0.01100	0
23/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.54200	6.53900	0
23/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.22100	7.21500	0
23/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.27100	7.26500	0
23/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.32100	7.31500	0
23/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.37100	7.36500	0
23/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.42100	7.41500	0
23/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.47100	7.46500	0
23/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.52100	7.51500	0
23/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.62100	7.61500	0
23/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.67100	7.66500	0
23/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.72100	7.71500	0
23/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.43500	7.43200	0
23/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.48500	7.48200	0
23/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.53500	7.53200	0
23/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
23/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.58500	7.58200	0
23/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.68400	7.68100	0
23/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.07100	8.06500	0
23/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.78400	7.78100	0
23/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
23/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.83400	7.83100	0
23/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.98300	7.98000	0
23/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.13300	8.13000	0
23/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.43300	8.43000	0
23/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.53200	8.52900	0
23/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.22100	9.21500	0
23/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.27100	9.26500	0
23/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.32100	9.31500	0
23/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.37100	9.36500	0
23/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.42100	9.41500	0
23/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.47100	9.46500	0
23/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.52100	9.51500	0
23/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.62100	9.61500	0
23/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.67100	9.66500	0
23/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.72100	9.71500	0
23/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.43200	9.42900	0
23/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.48200	9.47900	0
23/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.53200	9.52900	0
23/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.58200	9.57900	0
23/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.68200	9.67900	0
23/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.07100	10.06500	0
23/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.78100	9.77800	0
23/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.83100	9.82800	0
23/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.98100	9.97800	0
23/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.13100	10.12800	0
23/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.43100	10.42800	0
23/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.53100	10.52800	0
23/03/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.85200	6.83930	0
23/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.27400	4.26100	0
23/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.22400	4.21100	0
23/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.17400	4.16100	0
23/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.12400	4.11100	0
23/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.02400	4.01100	0
23/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.97400	3.96100	0
23/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.92400	3.91100	0
23/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.87400	3.86100	0
23/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.82400	3.81100	0
23/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.77400	3.76100	0
23/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.72400	3.71100	0
23/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.67400	3.66100	0
23/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.62400	3.61100	0
23/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.57400	3.56100	0
23/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.52400	3.51100	0
23/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.27400	3.26100	0
23/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.22400	3.21100	0
23/03/2010	AU\$ / R On 14-June-10	3.55	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
23/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.17400	3.16100	0
23/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.12400	3.11100	0
23/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.02400	3.01100	0
23/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.97400	2.96100	0
23/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.92400	2.91100	0
23/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.87400	2.86100	0
23/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.82400	2.81100	0
23/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.77400	2.76100	0
23/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.72400	2.71100	0
23/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.67400	2.66100	0
23/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.62400	2.61100	0
23/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.57400	2.56100	0
23/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.52400	2.51100	0
23/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.27400	2.26100	0
23/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.22400	2.21100	0
23/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.17400	2.16100	0
23/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.12400	2.11100	0
23/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.02400	2.01100	0
23/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.97400	1.96100	0
23/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.92400	1.91100	0
23/03/2010	AU\$ / R On 14-June-10	4.85	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
23/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.87400	1.86100	0
23/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.82400	1.81100	0
23/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.77400	1.76100	0
23/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.72400	1.71100	0
23/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.67400	1.66100	0
23/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.62400	1.61100	0
23/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.57400	1.56100	0
23/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.52400	1.51100	0
23/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.27400	1.26100	0
23/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.22500	1.21200	0
23/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.17500	1.16200	0
23/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.12500	1.11200	0
23/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.02600	1.01300	0
23/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
23/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.97600	0.96400	0
23/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00400	0
23/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.92700	0.91500	0
23/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00500	0
23/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.87800	0.86600	0
23/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00400	0.00600	0
23/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.82900	0.81700	0
23/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00500	0.00700	0
23/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.78100	0.76900	0
23/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00700	0.00900	0
23/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.73200	0.72100	0
23/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00800	0.01100	0
23/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.68500	0.67300	0
23/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01100	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.63700	0.62600	0
23/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01300	0.01600	0
23/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.59100	0.58000	0
23/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01700	0.02000	0
23/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.54500	0.53500	0
23/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02100	0.02500	0
23/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.33000	0.32400	0
23/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05600	0.06400	0
23/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.29200	0.28600	0
23/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.06800	0.07600	0
23/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.25500	0.25000	0
23/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08100	0.09000	0
23/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.22000	0.21700	0
23/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.09600	0.10700	0
23/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.18800	0.18500	0
23/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.11400	0.12500	0
23/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.15800	0.15700	0
23/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.13400	0.14700	0
23/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.13700	0.13600	0
23/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16300	0.17600	0
23/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.11800	0.11800	0
23/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.19400	0.20800	0
23/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.10200	0.10200	0
23/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.22800	0.24200	0
23/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.08700	0.08800	0
23/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.26300	0.27800	0
23/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.07500	0.07600	0
23/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.30100	0.31600	0
23/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.06400	0.06500	0
23/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.34000	0.35500	0
23/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.05500	0.05600	0
23/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.38100	0.39600	0
23/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.04800	0.04800	0
23/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42400	0.43800	0
23/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.04100	0.04200	0
23/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.46700	0.48200	0
23/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.03500	0.03600	0
23/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51100	0.52600	0
23/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.72800	1.74200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00200	0.00200	0
23/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.77800	1.79200	0
23/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00200	0
23/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.82700	1.84200	0
23/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.87700	1.89100	0
23/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.97700	1.99100	0
23/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.02700	2.04100	0
23/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.07700	2.09100	0
23/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.12700	2.14100	0
23/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.17700	2.19100	0
23/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.22700	2.24100	0
23/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.27700	2.29100	0
23/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.32700	2.34100	0
23/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.37700	2.39100	0
23/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.42700	2.44100	0
23/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.47700	2.49100	0
23/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.72600	3.74000	0
23/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.77600	3.79000	0
23/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.82600	3.84000	0
23/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.87600	3.89000	0
23/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.97600	3.99000	0
23/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.02600	4.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.07600	4.09000	0
23/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.12600	4.14000	0
23/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.17600	4.19000	0
23/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.22600	4.24000	0
23/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.27600	4.29000	0
23/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.32600	4.34000	0
23/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.37600	4.39000	0
23/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.42600	4.44000	0
23/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.47600	4.49000	0
23/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.72600	5.74000	0
23/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.77600	5.79000	0
23/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.82600	5.84000	0
23/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.87600	5.89000	0
23/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.97600	5.99000	0
23/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.02600	6.04000	0
23/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.07600	6.09000	0
23/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.12600	6.14000	0
23/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.17600	6.19000	0
23/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.22600	6.24000	0
23/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.27600	6.29000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.32600	6.34000	0
23/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.37600	6.39000	0
23/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.42600	6.44000	0
23/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.47600	6.49000	0
23/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.72600	7.74000	0
23/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.77600	7.79000	0
23/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.82600	7.84000	0
23/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.87600	7.89000	0
23/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.97600	7.99000	0
23/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.02600	8.04000	0
23/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.07600	8.09000	0
23/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.12600	8.14000	0
23/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.17600	8.19000	0
23/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.22600	8.24000	0
23/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.27600	8.29000	0
23/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.32600	8.34000	0
23/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.37600	8.39000	0
23/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.42600	8.44000	0
23/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.47600	8.49000	0
23/03/2010	CAD/ R On 13-September-10			Foreign Exchange Future	8.03060	8.01000	0
23/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.40800	0.41000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.05900	0.06400	0
23/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.37100	0.37400	0
23/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.07200	0.07800	0
23/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.33600	0.33800	0
23/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.08700	0.09200	0
Futures Open Interest							367,766.00
Options Open Interest							307,663.00
Total							675,429.00