



# Currency Futures & Options Weekly Statistics

From: 17/05/2010 To: 20/05/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.06340	8.05320	450
17/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.78200	4.77200	0
17/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.09900	4.09100	0
17/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.99900	3.99100	0
17/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.94900	3.94100	0
17/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.01700	4.00800	0
17/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.96700	3.95800	0
17/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.91700	3.90800	0
17/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.98200	3.97300	0
17/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.93200	3.92300	0
17/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.88200	3.87300	0
17/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.83200	3.82300	0
17/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.78200	3.77300	0
17/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.73200	3.72300	0
17/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.68200	3.67300	0
17/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.63200	3.62300	0
17/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.58200	3.57300	0
17/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.53200	3.52300	0
17/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.48200	3.47300	0
17/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.43300	3.42300	0
17/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.38300	3.37300	0
17/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.33300	3.32300	0
17/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.04900	3.04100	0
17/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.99900	2.99100	0
17/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.94900	2.94100	0
17/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.01700	3.00800	0
17/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.96700	2.95800	0
17/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.91700	2.90800	0
17/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.98300	2.97400	0
17/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.93300	2.92400	0
17/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.88300	2.87400	0
17/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.83300	2.82400	0
17/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.78300	2.77400	0
17/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.73400	2.72400	0
17/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.68400	2.67500	0
17/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.63400	2.62500	0
17/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.58400	2.57500	0
17/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.53400	2.52500	0
17/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.48400	2.47600	0
17/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00400	0
17/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.43400	2.42600	0
17/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00400	0
17/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.38500	2.37600	0
17/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00400	0
17/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.33500	2.32700	0
17/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00500	0
17/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.04900	2.04100	0
17/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.99900	1.99100	0
17/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.94900	1.94100	0
17/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.01800	2.01000	0
17/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.96800	1.96000	0
17/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.91800	1.91000	0
17/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.98700	1.98000	0
17/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00500	0.00800	0
17/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.93800	1.93100	0
17/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00600	0.00900	0
17/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.88900	1.88200	0
17/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.01000	0
17/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.83900	1.83300	0
17/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00700	0.01100	0
17/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.79000	1.78400	0
17/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00800	0.01200	0
17/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.74100	1.73500	0
17/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00900	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.69200	1.68700	0
17/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01000	0.01500	0
17/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.64400	1.63800	0
17/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01200	0.01600	0
17/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.59500	1.59000	0
17/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01300	0.01800	0
17/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.54600	1.54200	0
17/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01400	0.02000	0
17/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.49800	1.49400	0
17/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01600	0.02200	0
17/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.45000	1.44600	0
17/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01800	0.02400	0
17/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.40200	1.39800	0
17/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02000	0.02600	0
17/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.35400	1.35100	0
17/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02200	0.02900	0
17/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.05000	1.04200	0
17/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.00000	0.99300	0
17/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.95000	0.94300	0
17/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.03000	1.02500	0
17/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01300	0.01700	0
17/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.98400	0.97900	0
17/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01700	0.02100	0
17/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.93700	0.93400	0
17/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02000	0.02600	0
17/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.02800	1.03000	0
17/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04600	0.05800	0
17/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.98500	0.98900	0
17/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05300	0.06700	0
17/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.94400	0.94800	0
17/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06200	0.07600	0
17/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.90300	0.90900	0
17/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07100	0.08700	0
17/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.86400	0.87000	0
17/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08200	0.09800	0
17/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.82500	0.83200	0
17/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09300	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.78700	0.79500	0
17/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.10500	0.12300	0
17/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.75100	0.75900	0
17/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.11900	0.13700	0
17/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.71500	0.72400	0
17/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.13300	0.15200	0
17/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.68100	0.69000	0
17/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.14900	0.16800	0
17/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.64700	0.65800	0
17/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.16500	0.18600	0
17/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.90900	0.90400	0
17/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.24600	0.25100	0
17/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.87600	0.87100	0
17/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26300	0.26800	0
17/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.84400	0.83900	0
17/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.28100	0.28600	0
17/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.16000	0.16700	1,430
17/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.11100	0.12600	0
17/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.34100	0.35000	100
17/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.22400	0.24200	0
17/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.31500	0.32400	0
17/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.24800	0.26600	0
17/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.29000	0.30000	0
17/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.27300	0.29200	0
17/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.27000	0.28000	0
17/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.30300	0.32200	0
17/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.39900	0.41200	0
17/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.36700	0.39000	0
17/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37600	0.39200	0
17/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.39400	0.42000	0
17/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.35800	0.37300	500
17/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.42600	0.45100	0
17/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.45900	0.48500	0
17/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.46100	0.49700	0
17/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.43600	0.46200	0
17/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.48800	0.52400	0
17/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.41400	0.44000	0
17/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.51600	0.55200	0
17/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.29200	0.30800	0
17/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.56000	0.58600	0

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17/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.27800	0.29400	4,400
17/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.59600	0.62200	0
17/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.26400	0.28000	0
17/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.63200	0.65800	0
17/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.25200	0.26800	0
17/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67000	0.69600	0
17/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.24000	0.25500	0
17/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.70800	0.73300	0
17/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.22800	0.24400	0
17/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.74600	0.77200	0
17/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.21800	0.23300	0
17/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.78600	0.81100	0
17/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.20800	0.22300	0
17/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.82600	0.85100	0
17/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.30400	0.33000	30,000
17/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.85600	0.89200	0
17/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.18900	0.20400	0
17/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.90700	0.93200	0
17/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.18000	0.19500	117
17/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.94800	0.97300	0
17/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00400	0
17/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.05400	1.06300	0
17/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.07400	0.08100	3,000
17/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.05700	1.07300	0
17/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.15300	1.16200	0
17/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.20200	1.21100	0
17/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.25200	1.26100	0
17/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.30200	1.31100	0
17/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.35200	1.36000	0
17/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05200	0.05800	0
17/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.33500	1.35000	0
17/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.12200	0.13500	0
17/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.34000	1.36300	0
17/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.11800	0.13000	330
17/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.38600	1.40800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04400	0.04900	0
17/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.47700	1.49100	0
17/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.10900	0.12100	0
17/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.47700	1.49900	0
17/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.65100	1.66000	0
17/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.03800	0.04300	0
17/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.62100	1.63500	0
17/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.75100	1.75900	0
17/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
17/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.80100	1.80900	0
17/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.85100	1.85900	0
17/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.08700	0.09800	0
17/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.75500	1.77600	0
17/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.08400	0.09400	0
17/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.80200	1.82200	0
17/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.00100	2.00900	0
17/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.05100	2.05900	0
17/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02600	0.03000	0
17/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.00900	2.02200	0
17/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02400	0.02700	0
17/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.05700	2.06900	0
17/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02200	0.02500	0
17/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.10500	2.11700	0
17/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.06900	0.07800	0
17/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.08700	2.10600	0
17/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.06600	0.07500	0
17/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.13400	2.15300	0
17/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.06400	0.07200	0
17/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.18200	2.20000	0
17/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06100	0.06900	300
17/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.22900	2.24700	0
17/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05900	0.06700	0
17/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.27700	2.29500	0
17/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05700	0.06500	0
17/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.32500	2.34300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05500	0.06200	0
17/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.37300	2.39000	0
17/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05300	0.06000	0
17/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.42100	2.43800	0
17/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05100	0.05800	0
17/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.46900	2.48600	0
17/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04900	0.05600	0
17/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.51700	2.53400	0
17/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04700	0.05400	0
17/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.56500	2.58200	0
17/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04600	0.05200	0
17/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.61400	2.63000	0
17/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04400	0.05100	0
17/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.66200	2.67900	0
17/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08100	0.09500	30,000
17/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.63300	2.65700	0
17/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.95100	2.95900	0
17/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.00100	3.00900	0
17/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.05100	3.05900	0
17/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.10100	3.10900	0
17/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.15100	3.15900	0
17/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.20100	3.20900	0
17/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.40100	3.40900	0
17/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03000	0.03500	0
17/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.24800	3.26300	0
17/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.50100	3.50900	0
17/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.55100	3.55900	0
17/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.60100	3.60900	0
17/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.65100	3.65900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.70100	3.70900	0
17/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.75100	3.75900	0
17/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.80100	3.80900	0
17/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.85100	3.85900	0
17/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.90100	3.90900	0
17/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.95100	3.95900	0
17/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.00100	4.00900	0
17/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.05100	4.05900	0
17/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.98400	3.99300	0
17/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.03400	4.04300	0
17/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.08400	4.09300	0
17/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01900	0.02200	0
17/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.03700	4.05000	0
17/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01800	0.02100	0
17/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.08600	4.09900	0
17/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01700	0.02000	0
17/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.13500	4.14800	0
17/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01600	0.01800	0
17/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.18400	4.19600	0
17/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01500	0.01700	0
17/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.23300	4.24500	0
17/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01400	0.01600	0
17/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.28200	4.29400	0
17/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01300	0.01500	0
17/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.33100	4.34300	0
17/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01200	0.01400	0
17/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.38000	4.39200	0
17/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01100	0.01400	0
17/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.42900	4.44200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01100	0.01300	0
17/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.47900	4.49100	0
17/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01000	0.01200	0
17/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.52800	4.54000	0
17/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00900	0.01100	0
17/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.57700	4.58900	0
17/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00900	0.01100	0
17/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.62700	4.63900	0
17/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00800	0.01000	0
17/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.67600	4.68800	0
17/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.95100	4.95900	0
17/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.00100	5.00900	0
17/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.05100	5.05900	0
17/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.10100	5.10900	0
17/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.15100	5.15900	0
17/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.20100	5.20900	0
17/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.40100	5.40900	0
17/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.00500	0
17/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.22200	5.23300	0
17/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.50100	5.50900	0
17/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.55100	5.55900	0
17/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.60100	5.60900	0
17/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.70100	5.70900	0
17/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.75100	5.75900	0
17/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.80100	5.80900	0
17/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.85100	5.85900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.90100	5.90900	0
17/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.00100	6.00900	0
17/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.05100	6.05900	0
17/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.98300	5.99200	0
17/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.03300	6.04200	0
17/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.08300	6.09200	0
17/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.01900	6.03000	0
17/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.06900	6.07900	0
17/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.11900	6.12900	0
17/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.16900	6.17900	0
17/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.21900	6.22900	0
17/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.26900	6.27900	0
17/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.31900	6.32900	0
17/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.36900	6.37900	0
17/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.41900	6.42900	0
17/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.46900	6.47900	0
17/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.51900	6.52900	0
17/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.56900	6.57900	0
17/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.61900	6.62900	0
17/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.66900	6.67900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.95100	6.95900	0
17/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.00100	7.00900	0
17/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.10100	7.10900	0
17/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.15100	7.15900	0
17/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.20100	7.20900	0
17/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.21900	7.22900	0
17/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.90100	7.90900	0
17/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.00100	8.00900	0
17/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.05100	8.05900	0
17/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.98300	7.99200	0
17/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.03300	8.04200	0
17/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.08300	8.09200	0
17/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.01800	8.02900	0
17/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.06800	8.07900	0
17/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.11800	8.12900	0
17/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.16800	8.17800	0
17/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.21800	8.22800	0
17/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.26800	8.27800	0
17/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.31800	8.32800	0
17/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.36800	8.37800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.41800	8.42800	0
17/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.46800	8.47800	0
17/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.51800	8.52800	0
17/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.56800	8.57800	0
17/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.61800	8.62800	0
17/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.66800	8.67800	0
17/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.95100	8.95900	0
17/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.00100	9.00900	0
17/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.10100	9.10900	0
17/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.15100	9.15900	0
17/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.20100	9.20900	0
17/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.90100	9.90900	0
17/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.30450	11.39160	165
17/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.06800	3.15600	0
17/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	2.91800	3.00600	0
17/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.81800	2.90600	0
17/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.76800	2.85600	0
17/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.71800	2.80600	0
17/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.61800	2.70600	0
17/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.56800	2.65600	0
17/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.41800	2.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.36800	2.45600	0
17/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.31800	2.40600	0
17/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.26800	2.35600	0
17/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.21800	2.30600	0
17/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.16800	2.25600	0
17/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.11800	2.20600	0
17/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.06800	2.15600	0
17/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.01900	2.10600	0
17/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	1.96900	2.05600	0
17/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	1.91900	2.00600	0
17/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	1.86900	1.95600	0
17/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.81900	1.90600	0
17/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.76900	1.85700	0
17/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.71900	1.80700	0
17/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.66900	1.75700	0
17/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.61900	1.70700	0
17/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.56900	1.65700	0
17/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.51900	1.60700	0
17/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.47000	1.55700	0
17/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00200	0.00100	0
17/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.42000	1.50700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00200	0.00100	0
17/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.37000	1.45800	0
17/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.32000	1.40800	0
17/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.27000	1.35800	0
17/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.22100	1.30800	0
17/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00300	0.00200	0
17/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.17100	1.25900	0
17/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00300	0.00300	0
17/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.12200	1.20900	0
17/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00400	0.00300	0
17/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.07200	1.16000	0
17/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00400	0.00400	0
17/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.02300	1.11000	0
17/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00500	0.00400	0
17/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	0.97400	1.06100	0
17/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00600	0.00500	0
17/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	0.92500	1.01100	0
17/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00700	0.00500	0
17/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	0.87700	0.96300	0
17/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00900	0.00700	0
17/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.82900	0.91400	0
17/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01100	0.00800	0
17/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.78100	0.86600	0
17/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01000	0
17/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.73400	0.81900	0
17/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01300	0
17/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.68800	0.77100	0
17/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02000	0.01500	0
17/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.64200	0.72500	0
17/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02400	0.01900	0
17/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.59600	0.67900	0
17/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02800	0.02300	0
17/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.55200	0.63300	0
17/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03400	0.02700	0
17/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.50800	0.58900	0
17/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04000	0.03300	0
17/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.46600	0.54500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04800	0.03900	0
17/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.42500	0.50300	0
17/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05700	0.04700	0
17/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.38500	0.46100	0
17/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.06700	0.05500	0
17/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.34700	0.42100	0
17/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.07900	0.06500	0
17/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.31000	0.38300	0
17/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.09200	0.07700	0
17/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.27500	0.34600	0
17/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.10700	0.09000	0
17/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.24200	0.31000	0
17/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.12400	0.10400	0
17/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.21100	0.27700	0
17/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.14300	0.12100	0
17/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.18300	0.24500	0
17/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.16500	0.13900	0
17/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.16100	0.21500	0
17/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.19300	0.15900	0
17/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.14200	0.18800	0
17/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.22400	0.18200	0
17/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.12400	0.16600	0
17/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.25600	0.21000	0
17/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.10900	0.14700	0
17/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.29100	0.24100	0
17/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.09500	0.13000	0
17/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.32700	0.27400	0
17/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.08300	0.11500	0
17/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.36500	0.30900	0
17/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.07200	0.10100	0
17/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.40400	0.34500	0
17/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.06300	0.08900	0
17/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.44500	0.38300	0
17/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.05500	0.07800	0
17/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.48700	0.42200	0
17/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.04800	0.06900	0
17/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.53000	0.46300	0
17/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.04100	0.06000	0
17/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.57300	0.50400	0
17/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.03600	0.05300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.61800	0.54700	0
17/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.03100	0.04600	0
17/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.66300	0.59000	0
17/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.02700	0.04100	0
17/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.70900	0.63500	0
17/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.02400	0.03600	0
17/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.75600	0.68000	0
17/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.02100	0.03100	0
17/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.80300	0.72500	0
17/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.01800	0.02700	0
17/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.85000	0.77100	0
17/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.32900	0.36600	50
17/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.87500	0.82400	0
17/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.31300	0.34900	0
17/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.90900	0.85700	0
17/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.01200	0.01900	0
17/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.99400	0.91300	0
17/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.01000	0.01600	0
17/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	1.04200	0.96000	0
17/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00900	0.01400	28
17/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	1.09100	1.00800	0
17/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00800	0.01300	0
17/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	1.14000	1.05700	0
17/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00700	0.01100	0
17/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.18900	1.10500	0
17/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00600	0.01000	0
17/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.23800	1.15400	0
17/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00500	0.00900	0
17/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.28700	1.20300	0
17/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00500	0.00800	0
17/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.33700	1.25200	0
17/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00400	0.00700	0
17/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.38600	1.30100	0
17/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00400	0.00600	0
17/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.43600	1.35000	0
17/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00300	0.00500	8,032
17/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.48500	1.39900	0
17/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00300	0.00500	0
17/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.53500	1.44900	0
17/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.58500	1.49800	0
17/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00400	0
17/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.63400	1.54800	0
17/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.68400	1.59700	0
17/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.08400	0.10100	0
17/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.64700	1.57600	0
17/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.07900	0.09400	0
17/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.69200	1.61900	0
17/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.07400	0.08800	0
17/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.73700	1.66300	0
17/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.88300	1.79600	0
17/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.93300	1.84600	0
17/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.98300	1.89600	0
17/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	2.03300	1.94600	0
17/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	2.08300	1.99500	0
17/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	2.13300	2.04500	0
17/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.18300	2.09500	0
17/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.23300	2.14500	0
17/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.28300	2.19500	0
17/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.33300	2.24500	0
17/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.38300	2.29500	0
17/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	11,194
17/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.43300	2.34500	0
17/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.48200	2.39500	0
17/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.53200	2.44500	0
17/05/2010	£ / R On 14-June-10	13.55	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
17/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.58200	2.49500	0
17/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.63200	2.54500	0
17/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.68200	2.59500	0
17/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.73200	2.64500	0
17/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.78200	2.69400	0
17/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.83200	2.74400	0
17/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.88200	2.79400	0
17/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.93200	2.84400	0
17/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.98200	2.89400	0
17/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	3.03200	2.94400	0
17/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	3.08200	2.99400	0
17/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	3.13200	3.04400	0
17/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.18200	3.09400	0
17/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.23200	3.14400	0
17/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.28200	3.19400	0
17/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.33200	3.24400	0
17/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.38200	3.29400	0
17/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
17/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.43200	3.34400	0
17/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.53200	3.44400	0
17/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.58200	3.49400	0
17/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.63200	3.54400	0
17/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.68200	3.59400	0
17/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.73200	3.64400	0
17/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.78200	3.69400	0
17/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.83200	3.74400	0
17/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.88200	3.79400	0
17/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.93200	3.84400	0
17/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.98200	3.89400	0
17/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	4.03200	3.94400	0
17/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	4.08200	3.99400	0
17/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	4.13200	4.04400	0
17/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.18200	4.09400	0
17/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.23200	4.14400	0
17/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.28200	4.19400	0
17/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.33200	4.24400	0
17/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.38200	4.29400	0
17/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.43200	4.34400	0
17/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.48200	4.39400	0
17/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.53200	4.44400	0
17/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.58200	4.49400	0
17/05/2010	£ / R On 14-June-10	15.60	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
17/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.63200	4.54400	0
17/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.68200	4.59400	0
17/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.73200	4.64400	0
17/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.78200	4.69400	0
17/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.83200	4.74400	0
17/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.88200	4.79400	0
17/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.93200	4.84400	0
17/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.98200	4.89400	0
17/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	5.03200	4.94400	0
17/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	5.08200	4.99400	0
17/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	5.13200	5.04400	0
17/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.18200	5.09400	0
17/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.23200	5.14400	0
17/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.28200	5.19400	0
17/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.33200	5.24400	0
17/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.38200	5.29400	0
17/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.43200	5.34400	0
17/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.48200	5.39400	0
17/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.53200	5.44400	0
17/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.58200	5.49400	0
17/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.63200	5.54400	0
17/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.68200	5.59400	0
17/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.73200	5.64400	0
17/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.78200	5.69400	0
17/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.83200	5.74400	0
17/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.88200	5.79400	0
17/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.93200	5.84400	0
17/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.98200	5.89400	0
17/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	6.03200	5.94400	0
17/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	6.08200	5.99400	0
17/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	6.13200	6.04400	0
17/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.18200	6.09400	0
17/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.23200	6.14400	0
17/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.28200	6.19400	0
17/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.33200	6.24400	0
17/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.38200	6.29400	0
17/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.43200	6.34400	0
17/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.48200	6.39400	0
17/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
17/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.53200	6.44400	0
17/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.58200	6.49400	0
17/05/2010	£ / 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
17/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.63200	6.54400	0
17/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.68200	6.59400	0
17/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.73200	6.64400	0
17/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.78200	6.69400	0
17/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.83200	6.74400	0
17/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.88200	6.79400	0
17/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.93200	6.84400	0
17/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.98200	6.89400	0
17/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	7.03200	6.94400	0
17/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	7.08200	6.99400	0
17/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	7.13200	7.04400	0
17/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.18200	7.09400	0
17/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.23200	7.14400	0
17/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.28200	7.19400	0
17/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.33200	7.24400	0
17/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.38200	7.29400	0
17/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.43200	7.34400	0
17/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.48200	7.39400	0
17/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.53200	7.44400	0
17/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.58200	7.49400	0
17/05/2010	£ / 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
17/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.63200	7.54400	0
17/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.68200	7.59400	0
17/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.73200	7.64400	0
17/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.78200	7.69400	0
17/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.83200	7.74400	0
17/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.88200	7.79400	0
17/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.93200	7.84400	0
17/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.98200	7.89400	0
17/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	8.03200	7.94400	0
17/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	8.08200	7.99400	0
17/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	8.13200	8.04400	0
17/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.18200	8.09400	0
17/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.23200	8.14400	0
17/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.28200	8.19400	0
17/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.33200	8.24400	0
17/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.38200	8.29400	0
17/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.43200	8.34400	0
17/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.48200	8.39400	0
17/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.53200	8.44400	0
17/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.58200	8.49400	0
17/05/2010	£ / 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
17/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.63200	8.54400	0
17/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.68200	8.59400	0
17/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.73200	8.64400	0
17/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.78200	8.69400	0
17/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.83200	8.74400	0
17/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.88200	8.79400	0
17/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.93200	8.84400	0
17/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.98200	8.89400	0
17/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	9.03200	8.94400	0
17/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	9.08200	8.99400	0
17/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	9.13200	9.04400	0
17/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.18200	9.09400	0
17/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.23200	9.14400	0
17/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.28200	9.19400	0
17/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.33200	9.24400	0
17/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.38200	9.29400	0
17/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.43200	9.34400	0
17/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.58200	9.49400	0
17/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.63200	9.54400	0
17/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.68200	9.59400	0
17/05/2010	£ / 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
17/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.73200	9.64400	0
17/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.78200	9.69400	0
17/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.83200	9.74400	0
17/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.88200	9.79400	0
17/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.93200	9.84400	0
17/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.98200	9.89400	0
17/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	10.03200	9.94400	0
17/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	10.08200	9.99400	0
17/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	10.13200	10.04400	0
17/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.18200	10.09400	0
17/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.23200	10.14400	0
17/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.28200	10.19400	0
17/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.33200	10.24400	0
17/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.38200	10.29400	0
17/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.43200	10.34400	0
17/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.48200	10.39400	0
17/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.53200	10.44400	0
17/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.58200	10.49400	0
17/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.63200	10.54400	0
17/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.68200	10.59400	0
17/05/2010	£ / 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
17/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.73200	10.64400	0
17/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.78200	10.69400	0
17/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.83200	10.74400	0
17/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.88200	10.79400	0
17/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.93200	10.84400	0
17/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.98200	10.89400	0
17/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	11.03200	10.94400	0
17/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	11.08200	10.99400	0
17/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	11.13200	11.04400	0
17/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.18200	11.09400	0
17/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.23200	11.14400	0
17/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.28200	11.19400	0
17/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.33200	11.24400	0
17/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.38200	11.29400	0
17/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08360	0.08390	0
17/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01223	0.01254	0
17/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00003	0.00004	0
17/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00302	0.00331	0
17/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00082	0.00081	0
17/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00434	0.00437	0
17/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00364	0.00337	0
17/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00031	0.00041	0
17/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00811	0.00791	0
17/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.68100	9.73750	2,201
17/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.07700	2.13500	0
17/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.02700	2.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.97700	2.03500	0
17/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.92700	1.98500	0
17/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.87700	1.93500	0
17/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.82700	1.88500	0
17/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.77700	1.83500	0
17/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.67700	1.73500	0
17/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.62700	1.68500	0
17/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.57700	1.63500	0
17/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.84300	1.90000	0
17/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01300	0
17/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.79400	1.85100	0
17/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01400	0
17/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.74600	1.80300	0
17/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01600	0
17/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.69700	1.75400	0
17/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01700	0
17/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.60000	1.65700	0
17/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01900	0.02000	0
17/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.22700	1.28500	0
17/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.50500	1.56100	0
17/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02400	0.02400	0
17/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.45700	1.51300	0
17/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02600	0.02600	0
17/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.07800	1.13500	0
17/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
17/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.02800	1.08600	0
17/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.31500	1.37100	0
17/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03400	0.03400	0
17/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.92900	0.98600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00100	0
17/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.88000	0.93700	0
17/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00200	0
17/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.17600	1.23100	0
17/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04500	0.04400	0
17/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.78200	0.83900	0
17/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00400	0
17/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.68500	0.74100	0
17/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00600	0
17/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.63700	0.69300	0
17/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.01000	0.00800	0
17/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.58900	0.64500	0
17/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01200	0.01000	0
17/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.91700	0.96700	0
17/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.08600	0.08000	0
17/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.87800	0.92700	0
17/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.09700	0.09000	0
17/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.84000	0.88900	0
17/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.10900	0.10200	0
17/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.80300	0.85200	0
17/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.12200	0.11500	0
17/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.73100	0.78000	0
17/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.15000	0.14300	0
17/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.28500	0.33600	0
17/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.05800	0.05100	0
17/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.66400	0.71200	0
17/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.18300	0.17500	0
17/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.63200	0.68000	0
17/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.20100	0.19300	0
17/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.18000	0.22600	0
17/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.10300	0.09100	0
17/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.15000	0.19400	0
17/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.12300	0.10900	0
17/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.54300	0.58900	0
17/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.26200	0.25200	0
17/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.10800	0.13700	0
17/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.18100	0.15200	0
17/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.09100	0.11700	0
17/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.21400	0.18200	0
17/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.46300	0.50800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.33200	0.32100	0
17/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.06400	0.08500	0
17/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.28700	0.25000	0
17/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.04500	0.06000	0
17/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.36800	0.32500	0
17/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.03800	0.05100	0
17/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.41100	0.36600	0
17/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.03100	0.04300	0
17/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.45400	0.40800	0
17/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.33900	0.37700	0
17/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.50800	0.49000	0
17/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.32300	0.36000	0
17/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.54200	0.52300	0
17/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.30800	0.34300	0
17/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.57700	0.55600	0
17/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.29300	0.32700	0
17/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.61200	0.59000	0
17/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.26700	0.29800	0
17/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.68600	0.66100	0
17/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00900	0.01300	0
17/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.78200	0.72800	0
17/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.24300	0.27200	0
17/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.76200	0.73500	0
17/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.23300	0.26000	0
17/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.80200	0.77300	0
17/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.22200	0.24800	60
17/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.84100	0.81100	0
17/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00400	0.00600	0
17/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.97700	0.92100	0
17/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.20300	0.22700	0
17/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.92200	0.89000	0
17/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00300	0.00400	0
17/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.07600	1.01900	0
17/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.08100	0.08900	2,530
17/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.05200	1.00200	0
17/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.17900	0.19900	0
17/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.04800	1.01200	0
17/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.22500	1.16800	0
17/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.32400	1.26700	0
17/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.37400	1.31700	0
17/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.42400	1.36600	0
17/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.14000	0.15400	0
17/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.30900	1.26700	0
17/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.13400	0.14800	0
17/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.35300	1.31100	0
17/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.12900	0.14200	0
17/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.39800	1.35500	0
17/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.12400	0.13700	0
17/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.44300	1.40000	0
17/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.11600	0.12600	0
17/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.53500	1.48900	0
17/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.77300	1.71600	0
17/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.10800	0.11700	0
17/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.62700	1.58000	0
17/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.10400	0.11300	0
17/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.67300	1.62600	0
17/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
17/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.92300	1.86500	0
17/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.97300	1.91500	0
17/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.09400	0.10100	0
17/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.81300	1.76400	0
17/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.07300	2.01500	0
17/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.12300	2.06500	0
17/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.08500	0.09100	0
17/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.95400	1.90400	0
17/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.22300	2.16500	0
17/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02200	0.02400	0
17/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.15800	2.10200	0
17/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.32300	2.26500	0
17/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.37300	2.31500	0
17/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.42300	2.36500	0
17/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06900	0.07300	0
17/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.23800	2.18600	0
17/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06700	0.07000	0
17/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.28600	2.23300	0
17/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06400	0.06700	0
17/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.33300	2.28000	0
17/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06200	0.06400	0
17/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.38100	2.32700	0
17/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06000	0.06200	0
17/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.42900	2.37500	0
17/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05700	0.05900	0
17/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.47600	2.42200	0
17/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.77300	2.71500	0
17/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05400	0.05400	0
17/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.57300	2.51700	0
17/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05200	0.05200	0
17/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.62100	2.56500	0
17/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04700	0.04600	0
17/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.76600	2.70900	0
17/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04200	0.04100	0
17/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.91100	2.85400	0
17/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03500	0.03200	0
17/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.20400	3.14500	0
17/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03300	0.03000	0
17/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.30200	3.24300	0
17/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.92300	3.86500	0
17/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.97300	3.91500	0
17/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.02300	3.96500	0
17/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.07300	4.01500	0
17/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.12300	4.06500	0
17/05/2010	€ / R On 14-June-10	13.55	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
17/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.17300	4.11500	0
17/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.22300	4.16500	0
17/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.32300	4.26500	0
17/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.37300	4.31500	0
17/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.42300	4.36500	0
17/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01800	0.01500	0
17/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.18700	4.12800	0
17/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01700	0.01500	0
17/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.23600	4.17800	0
17/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01600	0.01400	0
17/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.28500	4.22700	0
17/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01500	0.01300	0
17/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.33400	4.27600	0
17/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01400	0.01200	0
17/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.43300	4.37500	0
17/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.77300	4.71500	0
17/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01200	0.01100	0
17/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.53100	4.47400	0
17/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01100	0.01000	0
17/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.58000	4.52300	0
17/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01000	0.00900	0
17/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.72900	4.67200	0
17/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00800	0.00700	0
17/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.87700	4.82000	0
17/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00500	0.00500	0
17/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.17400	5.11800	0
17/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00500	0.00500	0
17/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.27400	5.21800	0
17/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.92300	5.86500	0
17/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.97300	5.91500	0
17/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.02300	5.96500	0
17/05/2010	€ / 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
17/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.07300	6.01500	0
17/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.12300	6.06500	0
17/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.17300	6.11500	0
17/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.22300	6.16500	0
17/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.32300	6.26500	0
17/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.37300	6.31500	0
17/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.42300	6.36500	0
17/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.17100	6.11500	0
17/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.22100	6.16500	0
17/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.27000	6.21500	0
17/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.32000	6.26500	0
17/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.42000	6.36500	0
17/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.77300	6.71500	0
17/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.52000	6.46500	0
17/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.57000	6.51500	0
17/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.72000	6.66400	0
17/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.87000	6.81400	0
17/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.17000	7.11400	0
17/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.27000	7.21400	0
17/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.92300	7.86500	0
17/05/2010	€ / 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
17/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.97300	7.91500	0
17/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.02300	7.96500	0
17/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.07300	8.01500	0
17/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.12300	8.06500	0
17/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.17300	8.11500	0
17/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.22300	8.16500	0
17/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.32300	8.26500	0
17/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.37300	8.31500	0
17/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.42300	8.36500	0
17/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.17000	8.11400	0
17/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.22000	8.16400	0
17/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.27000	8.21400	0
17/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.31900	8.26400	0
17/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.41900	8.36400	0
17/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.77300	8.71500	0
17/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.51900	8.46300	0
17/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.56900	8.51300	0
17/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.71900	8.66300	0
17/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.86900	8.81300	0
17/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.16900	9.11300	0
17/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.26900	9.21300	0
17/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.92300	9.86500	0
17/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.97300	9.91500	0
17/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.02300	9.96500	0
17/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.07300	10.01500	0
17/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.12300	10.06500	0
17/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.17300	10.11500	0
17/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.22300	10.16500	0
17/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.32300	10.26500	0
17/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.37300	10.31500	0
17/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.42300	10.36500	0
17/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.16900	10.11300	0
17/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.21900	10.16300	0
17/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.26900	10.21300	0
17/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.31900	10.26300	0
17/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.41900	10.36300	0
17/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.77300	10.71500	0
17/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.51900	10.46300	0
17/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.56900	10.51300	0
17/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.71900	10.66300	0
17/05/2010	€ / 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
17/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.86900	10.81300	0
17/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.16900	11.11300	0
17/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.26900	11.21300	0
17/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.71710	6.80010	4,400
17/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.16200	4.24600	0
17/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.11200	4.19600	0
17/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.06200	4.14600	0
17/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.01200	4.09600	0
17/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.91200	3.99600	0
17/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.86200	3.94600	0
17/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.81200	3.89600	0
17/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.76200	3.84600	0
17/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.71200	3.79600	0
17/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.66200	3.74600	0
17/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.61200	3.69600	0
17/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.56200	3.64600	0
17/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.51200	3.59600	0
17/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.46200	3.54600	0
17/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.41200	3.49600	0
17/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.16200	3.24600	0
17/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.11200	3.19600	0
17/05/2010	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
17/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.06200	3.14600	0
17/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.01200	3.09600	0
17/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.91200	2.99600	0
17/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.86200	2.94600	0
17/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.81200	2.89600	0
17/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.76200	2.84600	0
17/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.71200	2.79600	0
17/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.66200	2.74600	0
17/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.61200	2.69600	0
17/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.56200	2.64600	0
17/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.51200	2.59600	0
17/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.46200	2.54600	0
17/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.41200	2.49600	0
17/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.16200	2.24600	0
17/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.11200	2.19600	0
17/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.06200	2.14600	0
17/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.01200	2.09600	0
17/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.91200	1.99600	0
17/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.86200	1.94600	0
17/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.81200	1.89600	0
17/05/2010	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
17/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.76200	1.84600	0
17/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.71200	1.79600	0
17/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.66200	1.74600	0
17/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.61200	1.69600	0
17/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.56200	1.64600	0
17/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.51200	1.59600	0
17/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.46200	1.54600	0
17/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.41200	1.49600	0
17/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.16200	1.24600	0
17/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.11200	1.19600	0
17/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.06200	1.14600	0
17/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.01200	1.09600	0
17/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.91200	0.99600	0
17/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.86200	0.94600	0
17/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.81200	0.89600	0
17/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.76200	0.84700	0
17/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00000	0.00200	0
17/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.71300	0.79700	0
17/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.66300	0.74700	0
17/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.61400	0.69800	0
17/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.56400	0.64900	0
17/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00200	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.51600	0.60000	0
17/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00400	0.00500	0
17/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.46700	0.55100	0
17/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00500	0.00600	0
17/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.41900	0.50300	0
17/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00700	0.00800	0
17/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.19800	0.27700	0
17/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.03600	0.03200	0
17/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.16000	0.23600	0
17/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.04800	0.04100	0
17/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.12500	0.19800	0
17/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.06300	0.05300	0
17/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.09400	0.16200	0
17/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.08200	0.06700	0
17/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.07400	0.12900	0
17/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.11200	0.08400	0
17/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.05800	0.10000	0
17/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14600	0.10500	0
17/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.04500	0.08100	0
17/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.18300	0.13600	0
17/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.03400	0.06500	0
17/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.22200	0.17000	0
17/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.20100	0.25000	0
17/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.38400	0.35000	0
17/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18700	0.23400	200
17/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.42000	0.38400	0
17/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.01600	0.03300	0
17/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.35400	0.28800	0
17/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.01200	0.02600	0
17/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.40000	0.33100	0
17/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.01000	0.02100	0
17/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.44800	0.37600	0
17/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00700	0.01600	0
17/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.49500	0.42100	0
17/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00600	0.01300	0
17/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.54400	0.46800	0
17/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00500	0.01000	0
17/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.59300	0.51500	0
17/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.83800	1.75500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.88800	1.80500	0
17/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.93800	1.85500	0
17/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.98800	1.90500	0
17/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.08800	2.00500	0
17/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.13800	2.05500	0
17/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.18800	2.10500	0
17/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.23800	2.15500	0
17/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.28800	2.20500	0
17/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.33800	2.25500	0
17/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.38800	2.30500	0
17/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.43800	2.35500	0
17/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.48800	2.40500	0
17/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.53800	2.45500	0
17/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.58800	2.50500	0
17/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.83800	3.75500	0
17/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.88800	3.80500	0
17/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.93800	3.85500	0
17/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.98800	3.90500	0
17/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.08800	4.00500	0
17/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.13800	4.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.18800	4.10500	0
17/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.23800	4.15500	0
17/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.28800	4.20500	0
17/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.33800	4.25500	0
17/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.38800	4.30500	0
17/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.43800	4.35500	0
17/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.48800	4.40500	0
17/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.53800	4.45500	0
17/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.58800	4.50500	0
17/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.83800	5.75500	0
17/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.88800	5.80500	0
17/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.93800	5.85500	0
17/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.98800	5.90500	0
17/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.08800	6.00500	0
17/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.13800	6.05500	0
17/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.18800	6.10500	0
17/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.23800	6.15500	0
17/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.28800	6.20500	0
17/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.33800	6.25500	0
17/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.38800	6.30500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.43800	6.35500	0
17/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.48800	6.40500	0
17/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.53800	6.45500	0
17/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.58800	6.50500	0
17/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.83800	7.75500	0
17/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.88800	7.80500	0
17/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.93800	7.85500	0
17/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.98800	7.90500	0
17/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.08800	8.00500	0
17/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.13800	8.05500	0
17/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.18800	8.10500	0
17/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.23800	8.15500	0
17/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.28800	8.20500	0
17/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.33800	8.25500	0
17/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.38800	8.30500	0
17/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.43800	8.35500	0
17/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.48800	8.40500	0
17/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.53800	8.45500	0
17/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.58800	8.50500	0
17/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.45940	7.46610	0
17/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.14400	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.04400	0.04100	0
17/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.10900	0.11100	0
17/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.05900	0.05500	0
17/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.07800	0.07900	0
17/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.07800	0.07300	0
17/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.17600	0.18100	0
17/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.21700	0.21500	0
18/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.06290	8.06340	675
18/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.78300	4.78200	0
18/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.10200	4.09900	0
18/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.00200	3.99900	0
18/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.95200	3.94900	0
18/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.01900	4.01700	0
18/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.96900	3.96700	0
18/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.91900	3.91700	0
18/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.98300	3.98200	0
18/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.93300	3.93200	0
18/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.88300	3.88200	0
18/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.83300	3.83200	0
18/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.78300	3.78200	0
18/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.73300	3.73200	0
18/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.68300	3.68200	0
18/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.63300	3.63200	0
18/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.58300	3.58200	0
18/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.53300	3.53200	0
18/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.48400	3.48200	0
18/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.43400	3.43300	0
18/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.38400	3.38300	0
18/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.33400	3.33300	0
18/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.05200	3.04900	0
18/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.00200	2.99900	0
18/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.95200	2.94900	0
18/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.01900	3.01700	0
18/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.96900	2.96700	0
18/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.91900	2.91700	0
18/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.98400	2.98300	0
18/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.93400	2.93300	0
18/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.88500	2.88300	0
18/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.83500	2.83300	0
18/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.78500	2.78300	0
18/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.73500	2.73400	0
18/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.68500	2.68400	0
18/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.63500	2.63400	0
18/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.58600	2.58400	0
18/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.53600	2.53400	0
18/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
18/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.48600	2.48400	0
18/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00200	0
18/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.43600	2.43400	0
18/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00200	0
18/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.38700	2.38500	0
18/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00300	0
18/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.33700	2.33500	0
18/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
18/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.05200	2.04900	0
18/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.00200	1.99900	0
18/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.95200	1.94900	0
18/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.02000	2.01800	0
18/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.97000	1.96800	0
18/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.92100	1.91800	0
18/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00100	0
18/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.99000	1.98700	0
18/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00700	0.00500	0
18/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.94100	1.93800	0
18/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00800	0.00600	0
18/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.89200	1.88900	0
18/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00900	0.00700	0
18/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.84300	1.83900	0
18/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01000	0.00700	0
18/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.79400	1.79000	0
18/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01100	0.00800	0
18/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.74500	1.74100	0
18/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01200	0.00900	0
18/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.69600	1.69200	0
18/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01300	0.01000	0
18/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.64800	1.64400	0
18/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01500	0.01200	0
18/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.59900	1.59500	0
18/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01600	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.55100	1.54600	0
18/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01800	0.01400	0
18/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.50300	1.49800	0
18/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02000	0.01600	0
18/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.45500	1.45000	0
18/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02200	0.01800	0
18/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.40800	1.40200	0
18/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02500	0.02000	0
18/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.36000	1.35400	0
18/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02700	0.02200	0
18/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.05300	1.05000	0
18/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.00300	1.00000	0
18/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.95300	0.95000	0
18/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.03400	1.03000	0
18/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01600	0.01300	0
18/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.98700	0.98400	0
18/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01900	0.01700	0
18/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.94200	0.93700	0
18/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02400	0.02000	0
18/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.03600	1.02800	0
18/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05300	0.04600	0
18/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.99400	0.98500	0
18/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06100	0.05300	0
18/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.95300	0.94400	0
18/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07000	0.06200	0
18/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.91300	0.90300	0
18/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08000	0.07100	0
18/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.87400	0.86400	0
18/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09100	0.08200	0
18/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.83600	0.82500	0
18/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10300	0.09300	0
18/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.79900	0.78700	0
18/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11600	0.10500	0
18/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.76300	0.75100	0
18/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13000	0.11900	0
18/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.72800	0.71500	0
18/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14500	0.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.69400	0.68100	0
18/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16100	0.14900	0
18/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.66100	0.64700	0
18/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.17800	0.16500	0
18/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.90800	0.90900	0
18/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.24500	0.24600	0
18/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.87500	0.87600	0
18/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26200	0.26300	0
18/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.84300	0.84400	0
18/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.28000	0.28100	0
18/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.16500	0.16000	1,430
18/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.11300	0.11100	0
18/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.35000	0.34100	100
18/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.23200	0.22400	0
18/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.32400	0.31500	0
18/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.25600	0.24800	0
18/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.30000	0.29000	0
18/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.28200	0.27300	0
18/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.27900	0.27000	0
18/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.31100	0.30300	0
18/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.41400	0.39900	0
18/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.38100	0.36700	0
18/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.39200	0.37600	0
18/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40900	0.39400	0
18/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.37300	0.35800	500
18/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.44000	0.42600	0
18/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.48700	0.45900	0
18/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.48900	0.46100	0
18/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.46400	0.43600	0
18/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.51600	0.48800	0
18/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.44200	0.41400	0
18/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.54400	0.51600	0
18/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.30700	0.29200	0
18/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.57400	0.56000	0
18/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.29200	0.27800	4,400
18/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.60900	0.59600	0
18/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.27900	0.26400	0
18/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.64600	0.63200	0
18/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.26600	0.25200	0
18/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.68300	0.67000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.25400	0.24000	0
18/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.72100	0.70800	0
18/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.24200	0.22800	0
18/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.75900	0.74600	0
18/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.23100	0.21800	0
18/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.79800	0.78600	0
18/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.22100	0.20800	0
18/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.83800	0.82600	0
18/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.33100	0.30400	30,000
18/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.88300	0.85600	0
18/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.20200	0.18900	0
18/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.91900	0.90700	0
18/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.19300	0.18000	117
18/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.96000	0.94800	0
18/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00300	0
18/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.05100	1.05400	0
18/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.07900	0.07400	3,000
18/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.06100	1.05700	0
18/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.15000	1.15300	0
18/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.20000	1.20200	0
18/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.24900	1.25200	0
18/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.29900	1.30200	0
18/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.34900	1.35200	0
18/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05600	0.05200	0
18/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.33800	1.33500	0
18/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.13300	0.12200	0
18/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.35000	1.34000	0
18/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.12800	0.11800	330
18/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.39500	1.38600	0
18/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04800	0.04400	0
18/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.48000	1.47700	0
18/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.11900	0.10900	0
18/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.48600	1.47700	0
18/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.64800	1.65100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04100	0.03800	0
18/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.62300	1.62100	0
18/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.74800	1.75100	0
18/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
18/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.79800	1.80100	0
18/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.84800	1.85100	0
18/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.09600	0.08700	0
18/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.76300	1.75500	0
18/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.09300	0.08400	0
18/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.81000	1.80200	0
18/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.99800	2.00100	0
18/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.04800	2.05100	0
18/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02900	0.02600	0
18/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.01100	2.00900	0
18/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02600	0.02400	0
18/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.05800	2.05700	0
18/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02400	0.02200	0
18/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.10600	2.10500	0
18/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07700	0.06900	0
18/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.09400	2.08700	0
18/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07400	0.06600	0
18/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.14100	2.13400	0
18/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07100	0.06400	0
18/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.18800	2.18200	0
18/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06800	0.06100	300
18/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.23500	2.22900	0
18/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06600	0.05900	0
18/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.28300	2.27700	0
18/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06400	0.05700	0
18/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.33100	2.32500	0
18/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.06100	0.05500	0
18/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.37800	2.37300	0
18/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05900	0.05300	0
18/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.42600	2.42100	0
18/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05700	0.05100	0
18/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.47400	2.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05500	0.04900	0
18/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.52200	2.51700	0
18/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05300	0.04700	0
18/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.57000	2.56500	0
18/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05100	0.04600	0
18/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.61800	2.61400	0
18/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.05000	0.04400	0
18/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.66700	2.66200	0
18/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09400	0.08100	30,000
18/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.64600	2.63300	0
18/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.94800	2.95100	0
18/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.99800	3.00100	0
18/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.04800	3.05100	0
18/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.09800	3.10100	0
18/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.14800	3.15100	0
18/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.19800	3.20100	0
18/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.39800	3.40100	0
18/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03400	0.03000	0
18/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.25100	3.24800	0
18/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.49800	3.50100	0
18/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.54800	3.55100	0
18/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.59800	3.60100	0
18/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.64800	3.65100	0
18/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.69800	3.70100	0
18/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.74800	3.75100	0
18/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.79800	3.80100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.84800	3.85100	0
18/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.89800	3.90100	0
18/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.94800	3.95100	0
18/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.99800	4.00100	0
18/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.04800	4.05100	0
18/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.98300	3.98400	0
18/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.03300	4.03400	0
18/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.08300	4.08400	0
18/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02200	0.01900	0
18/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.03900	4.03700	0
18/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02100	0.01800	0
18/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.08800	4.08600	0
18/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01900	0.01700	0
18/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.13600	4.13500	0
18/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01800	0.01600	0
18/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.18500	4.18400	0
18/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01700	0.01500	0
18/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.23400	4.23300	0
18/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01600	0.01400	0
18/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.28300	4.28200	0
18/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01500	0.01300	0
18/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.33200	4.33100	0
18/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01400	0.01200	0
18/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.38100	4.38000	0
18/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01400	0.01100	0
18/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.43100	4.42900	0
18/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01300	0.01100	0
18/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.48000	4.47900	0
18/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01200	0.01000	0
18/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.52900	4.52800	0
18/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01100	0.00900	0
18/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.57800	4.57700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01000	0.00900	0
18/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.62700	4.62700	0
18/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01000	0.00800	0
18/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.67700	4.67600	0
18/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.94800	4.95100	0
18/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.99800	5.00100	0
18/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.04800	5.05100	0
18/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.09800	5.10100	0
18/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.14800	5.15100	0
18/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.19800	5.20100	0
18/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.39800	5.40100	0
18/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00500	0.00400	0
18/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.22200	5.22200	0
18/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.49800	5.50100	0
18/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.54800	5.55100	0
18/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.59800	5.60100	0
18/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.69800	5.70100	0
18/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.74800	5.75100	0
18/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.79800	5.80100	0
18/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.84800	5.85100	0
18/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.89800	5.90100	0
18/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.99800	6.00100	0
18/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.04800	6.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.98200	5.98300	0
18/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.03200	6.03300	0
18/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.08200	6.08300	0
18/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.01800	6.01900	0
18/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.06800	6.06900	0
18/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.11800	6.11900	0
18/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.16800	6.16900	0
18/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.21800	6.21900	0
18/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.26800	6.26900	0
18/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.31800	6.31900	0
18/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.36800	6.36900	0
18/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.41800	6.41900	0
18/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.46800	6.46900	0
18/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.51800	6.51900	0
18/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.56800	6.56900	0
18/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.61800	6.61900	0
18/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.66800	6.66900	0
18/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.94800	6.95100	0
18/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.99800	7.00100	0
18/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.09800	7.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.14800	7.15100	0
18/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.19800	7.20100	0
18/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.21800	7.21900	0
18/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.89800	7.90100	0
18/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.99800	8.00100	0
18/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.04800	8.05100	0
18/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.98200	7.98300	0
18/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.03200	8.03300	0
18/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.08200	8.08300	0
18/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.01800	8.01800	0
18/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.06800	8.06800	0
18/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.11700	8.11800	0
18/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.16700	8.16800	0
18/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.21700	8.21800	0
18/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.26700	8.26800	0
18/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.31700	8.31800	0
18/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.36700	8.36800	0
18/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.41700	8.41800	0
18/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.46700	8.46800	0
18/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.51700	8.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.56700	8.56800	0
18/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.61700	8.61800	0
18/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.66700	8.66800	0
18/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.94800	8.95100	0
18/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.99800	9.00100	0
18/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.09800	9.10100	0
18/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.14800	9.15100	0
18/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.19800	9.20100	0
18/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.89800	9.90100	0
18/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.31280	11.30450	165
18/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.08000	3.06800	0
18/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	2.93000	2.91800	0
18/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.83000	2.81800	0
18/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.78000	2.76800	0
18/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.73000	2.71800	0
18/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.63000	2.61800	0
18/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.58000	2.56800	0
18/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.43000	2.41800	0
18/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.38000	2.36800	0
18/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.33000	2.31800	0
18/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.28000	2.26800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.23100	2.21800	0
18/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.18100	2.16800	0
18/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.13100	2.11800	0
18/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.08100	2.06800	0
18/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.03100	2.01900	0
18/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	1.98100	1.96900	0
18/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	1.93100	1.91900	0
18/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	1.88100	1.86900	0
18/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.83100	1.81900	0
18/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.78100	1.76900	0
18/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.73100	1.71900	0
18/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.68100	1.66900	0
18/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.63100	1.61900	0
18/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.58100	1.56900	0
18/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.53100	1.51900	0
18/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.48200	1.47000	0
18/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.43200	1.42000	0
18/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.38200	1.37000	0
18/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.33200	1.32000	0
18/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.28300	1.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00300	0.00200	0
18/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.23300	1.22100	0
18/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00300	0.00300	0
18/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.18300	1.17100	0
18/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00300	0.00300	0
18/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.13400	1.12200	0
18/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00400	0.00400	0
18/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.08400	1.07200	0
18/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00400	0.00400	0
18/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.03500	1.02300	0
18/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00500	0.00500	0
18/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	0.98600	0.97400	0
18/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00600	0.00600	0
18/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	0.93700	0.92500	0
18/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00700	0.00700	0
18/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	0.88900	0.87700	0
18/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00900	0.00900	0
18/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.84100	0.82900	0
18/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01100	0.01100	0
18/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.79300	0.78100	0
18/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01300	0
18/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.74600	0.73400	0
18/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01600	0
18/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.69900	0.68800	0
18/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01900	0.02000	0
18/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.65400	0.64200	0
18/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02400	0.02400	0
18/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.60900	0.59600	0
18/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02900	0.02800	0
18/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.56400	0.55200	0
18/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03400	0.03400	0
18/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.52100	0.50800	0
18/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04100	0.04000	0
18/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.47900	0.46600	0
18/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04900	0.04800	0
18/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.43800	0.42500	0
18/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05800	0.05700	0
18/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.39900	0.38500	0
18/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.06900	0.06700	0
18/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.36100	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.08100	0.07900	0
18/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.32500	0.31000	0
18/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.09500	0.09200	0
18/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.29000	0.27500	0
18/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.11000	0.10700	0
18/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.25800	0.24200	0
18/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.12800	0.12400	0
18/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.22700	0.21100	0
18/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.14700	0.14300	0
18/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.19800	0.18300	0
18/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.16800	0.16500	0
18/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.17200	0.16100	0
18/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.19200	0.19300	0
18/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.15200	0.14200	0
18/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.22200	0.22400	0
18/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.13400	0.12400	0
18/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.25400	0.25600	0
18/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.11800	0.10900	0
18/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.28800	0.29100	0
18/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.10300	0.09500	0
18/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.32300	0.32700	0
18/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.09100	0.08300	0
18/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.36100	0.36500	0
18/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.08000	0.07200	0
18/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.40000	0.40400	0
18/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.07000	0.06300	0
18/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.44000	0.44500	0
18/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.06100	0.05500	0
18/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.48100	0.48700	0
18/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.05300	0.04800	0
18/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.52300	0.53000	0
18/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.04600	0.04100	0
18/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.56600	0.57300	0
18/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.04100	0.03600	0
18/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.61100	0.61800	0
18/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.03500	0.03100	0
18/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.65500	0.66300	0
18/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.03100	0.02700	0
18/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.70100	0.70900	0
18/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.02700	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.74700	0.75600	0
18/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.02400	0.02100	0
18/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.79400	0.80300	0
18/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.02100	0.01800	0
18/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.84100	0.85000	0
18/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.36300	0.32900	50
18/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.90000	0.87500	0
18/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.38000	0.31300	0
18/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.96700	0.90900	0
18/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.01400	0.01200	0
18/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.98400	0.99400	0
18/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.01200	0.01000	0
18/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	1.03200	1.04200	0
18/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01100	0.00900	28
18/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	1.08100	1.09100	0
18/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00900	0.00800	0
18/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	1.12900	1.14000	0
18/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00800	0.00700	0
18/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.17800	1.18900	0
18/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00700	0.00600	0
18/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.22700	1.23800	0
18/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00700	0.00500	0
18/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.27700	1.28700	0
18/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00600	0.00500	0
18/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.32600	1.33700	0
18/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00500	0.00400	0
18/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.37500	1.38600	0
18/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00500	0.00400	0
18/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.42500	1.43600	0
18/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00400	0.00300	8,032
18/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.47400	1.48500	0
18/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00400	0.00300	0
18/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.52400	1.53500	0
18/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
18/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.57300	1.58500	0
18/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00200	0
18/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.62300	1.63400	0
18/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00200	0
18/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.67300	1.68400	0
18/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.09900	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.65100	1.64700	0
18/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.09300	0.07900	0
18/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.69500	1.69200	0
18/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.08700	0.07400	0
18/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.73900	1.73700	0
18/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.87200	1.88300	0
18/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.92100	1.93300	0
18/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.97100	1.98300	0
18/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	2.02100	2.03300	0
18/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	2.07100	2.08300	0
18/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	2.12100	2.13300	0
18/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.17100	2.18300	0
18/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.22100	2.23300	0
18/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.27100	2.28300	0
18/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.32100	2.33300	0
18/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.37100	2.38300	0
18/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	11,194
18/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.42100	2.43300	0
18/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.47100	2.48200	0
18/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.52100	2.53200	0
18/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.57100	2.58200	0
18/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.62000	2.63200	0
18/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.67000	2.68200	0
18/05/2010	£ / R On 14-June-10	13.70	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
18/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.72000	2.73200	0
18/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.77000	2.78200	0
18/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.82000	2.83200	0
18/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.87000	2.88200	0
18/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.92000	2.93200	0
18/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.97000	2.98200	0
18/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	3.02000	3.03200	0
18/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	3.07000	3.08200	0
18/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	3.12000	3.13200	0
18/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.17000	3.18200	0
18/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.22000	3.23200	0
18/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.27000	3.28200	0
18/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.32000	3.33200	0
18/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.37000	3.38200	0
18/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
18/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.42000	3.43200	0
18/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.52000	3.53200	0
18/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.57000	3.58200	0
18/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.62000	3.63200	0
18/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.67000	3.68200	0
18/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.72000	3.73200	0
18/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.77000	3.78200	0
18/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.82000	3.83200	0
18/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.87000	3.88200	0
18/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.92000	3.93200	0
18/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.97000	3.98200	0
18/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	4.02000	4.03200	0
18/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	4.07000	4.08200	0
18/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	4.12000	4.13200	0
18/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.17000	4.18200	0
18/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.22000	4.23200	0
18/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.27000	4.28200	0
18/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.32000	4.33200	0
18/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.37000	4.38200	0
18/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.42000	4.43200	0
18/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.47000	4.48200	0
18/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.52000	4.53200	0
18/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.57000	4.58200	0
18/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.62000	4.63200	0
18/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.67000	4.68200	0
18/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.72000	4.73200	0
18/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.77000	4.78200	0
18/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.82000	4.83200	0
18/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.87000	4.88200	0
18/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.92000	4.93200	0
18/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.97000	4.98200	0
18/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	5.02000	5.03200	0
18/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	5.07000	5.08200	0
18/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	5.12000	5.13200	0
18/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.17000	5.18200	0
18/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.22000	5.23200	0
18/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.27000	5.28200	0
18/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.32000	5.33200	0
18/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.37000	5.38200	0
18/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.42000	5.43200	0
18/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.47000	5.48200	0
18/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.52000	5.53200	0
18/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.57000	5.58200	0
18/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.62000	5.63200	0
18/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.67000	5.68200	0
18/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.72000	5.73200	0
18/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.77000	5.78200	0
18/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.82000	5.83200	0
18/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.87000	5.88200	0
18/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.92000	5.93200	0
18/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.97000	5.98200	0
18/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	6.02000	6.03200	0
18/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	6.07000	6.08200	0
18/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	6.12000	6.13200	0
18/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.17000	6.18200	0
18/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.22000	6.23200	0
18/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.27000	6.28200	0
18/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.32000	6.33200	0
18/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.37000	6.38200	0
18/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.42000	6.43200	0
18/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.47000	6.48200	0
18/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
18/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.52000	6.53200	0
18/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.57000	6.58200	0
18/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.62000	6.63200	0
18/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.67000	6.68200	0
18/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.72000	6.73200	0
18/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.77000	6.78200	0
18/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.82000	6.83200	0
18/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.87000	6.88200	0
18/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.92000	6.93200	0
18/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.97000	6.98200	0
18/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	7.02000	7.03200	0
18/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	7.07000	7.08200	0
18/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	7.12000	7.13200	0
18/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.17000	7.18200	0
18/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.22000	7.23200	0
18/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.27000	7.28200	0
18/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.32000	7.33200	0
18/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.37000	7.38200	0
18/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.42000	7.43200	0
18/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.47000	7.48200	0
18/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.52000	7.53200	0
18/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.57000	7.58200	0
18/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.62000	7.63200	0
18/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.67000	7.68200	0
18/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.72000	7.73200	0
18/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.77000	7.78200	0
18/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.82000	7.83200	0
18/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.87000	7.88200	0
18/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.92000	7.93200	0
18/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.97000	7.98200	0
18/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	8.02000	8.03200	0
18/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	8.07000	8.08200	0
18/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	8.12000	8.13200	0
18/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.17000	8.18200	0
18/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.22000	8.23200	0
18/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.27000	8.28200	0
18/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.32000	8.33200	0
18/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.37000	8.38200	0
18/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.42000	8.43200	0
18/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.47000	8.48200	0
18/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.52000	8.53200	0
18/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.57000	8.58200	0
18/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.62000	8.63200	0
18/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.67000	8.68200	0
18/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.72000	8.73200	0
18/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.77000	8.78200	0
18/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.82000	8.83200	0
18/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.87000	8.88200	0
18/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.92000	8.93200	0
18/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.97000	8.98200	0
18/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	9.02000	9.03200	0
18/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	9.07000	9.08200	0
18/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	9.12000	9.13200	0
18/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.17000	9.18200	0
18/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.22000	9.23200	0
18/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.27000	9.28200	0
18/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.32000	9.33200	0
18/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.37000	9.38200	0
18/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.42000	9.43200	0
18/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.57000	9.58200	0
18/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.62000	9.63200	0
18/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.67000	9.68200	0
18/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.72000	9.73200	0
18/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.77000	9.78200	0
18/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.82000	9.83200	0
18/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.87000	9.88200	0
18/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.92000	9.93200	0
18/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.97000	9.98200	0
18/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	10.02000	10.03200	0
18/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	10.07000	10.08200	0
18/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	10.12000	10.13200	0
18/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.17000	10.18200	0
18/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.22000	10.23200	0
18/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.27000	10.28200	0
18/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.32000	10.33200	0
18/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.37000	10.38200	0
18/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.42000	10.43200	0
18/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.47000	10.48200	0
18/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.52000	10.53200	0
18/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.57000	10.58200	0
18/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.62000	10.63200	0
18/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.67000	10.68200	0
18/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.72000	10.73200	0
18/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.77000	10.78200	0
18/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.82000	10.83200	0
18/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.87000	10.88200	0
18/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.92000	10.93200	0
18/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.97000	10.98200	0
18/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	11.02000	11.03200	0
18/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	11.07000	11.08200	0
18/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	11.12000	11.13200	0
18/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.17000	11.18200	0
18/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.22000	11.23200	0
18/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.27000	11.28200	0
18/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.32000	11.33200	0
18/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.37000	11.38200	0
18/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08350	0.08360	0
18/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01223	0.01223	0
18/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
18/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00300	0.00302	0
18/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00080	0.00082	0
18/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00427	0.00434	0
18/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00367	0.00364	0
18/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00029	0.00031	0
18/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00809	0.00811	0
18/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.71040	9.68100	2,201
18/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.11200	2.07700	0
18/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.06200	2.02700	0
18/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.01200	1.97700	0
18/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.96200	1.92700	0
18/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.91200	1.87700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.86200	1.82700	0
18/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.81200	1.77700	0
18/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.71200	1.67700	0
18/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.66200	1.62700	0
18/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.61200	1.57700	0
18/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.87500	1.84300	0
18/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01500	0.01200	0
18/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.82600	1.79400	0
18/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01600	0.01300	0
18/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.77700	1.74600	0
18/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01700	0.01500	0
18/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.72900	1.69700	0
18/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01900	0.01600	0
18/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.63300	1.60000	0
18/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02300	0.01900	0
18/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.26200	1.22700	0
18/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.53700	1.50500	0
18/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02700	0.02400	0
18/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.48900	1.45700	0
18/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02900	0.02600	0
18/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.11200	1.07800	0
18/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
18/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.06300	1.02800	0
18/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.34800	1.31500	0
18/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03800	0.03400	0
18/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.96300	0.92900	0
18/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00200	0
18/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.91400	0.88000	0
18/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00300	0
18/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.20800	1.17600	0
18/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04800	0.04500	0
18/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.81500	0.78200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00500	0
18/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.71800	0.68500	0
18/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00800	0
18/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.67000	0.63700	0
18/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.01000	0
18/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.62200	0.58900	0
18/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01000	0.01200	0
18/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.95000	0.91700	0
18/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.09000	0.08600	0
18/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.91100	0.87800	0
18/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.10100	0.09700	0
18/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.87300	0.84000	0
18/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.11300	0.10900	0
18/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.83500	0.80300	0
18/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.12500	0.12200	0
18/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.76400	0.73100	0
18/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.15400	0.15000	0
18/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.31200	0.28500	0
18/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.05000	0.05800	0
18/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.69600	0.66400	0
18/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.18600	0.18300	0
18/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.66400	0.63200	0
18/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.20400	0.20100	0
18/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.20300	0.18000	0
18/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.09100	0.10300	0
18/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.17100	0.15000	0
18/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.10900	0.12300	0
18/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.57300	0.54300	0
18/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.26300	0.26200	0
18/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.12100	0.10800	0
18/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.15900	0.18100	0
18/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.10200	0.09100	0
18/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.19000	0.21400	0
18/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.49200	0.46300	0
18/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.33200	0.33200	0
18/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.07300	0.06400	0
18/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.26100	0.28700	0
18/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.05100	0.04500	0
18/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.33900	0.36800	0
18/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.04300	0.03800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.38100	0.41100	0
18/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.03600	0.03100	0
18/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.42400	0.45400	0
18/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.36500	0.33900	0
18/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.50500	0.50800	0
18/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.34800	0.32300	0
18/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.53800	0.54200	0
18/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.33300	0.30800	0
18/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.57300	0.57700	0
18/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.31800	0.29300	0
18/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.60800	0.61200	0
18/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.29000	0.26700	0
18/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.68000	0.68600	0
18/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01000	0.00900	0
18/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.74800	0.78200	0
18/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.26600	0.24300	0
18/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.75600	0.76200	0
18/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.25400	0.23300	0
18/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.79400	0.80200	0
18/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.24400	0.22200	60
18/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.83400	0.84100	0
18/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00500	0.00400	0
18/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.94300	0.97700	0
18/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.22400	0.20300	0
18/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.91400	0.92200	0
18/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00400	0.00300	0
18/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.04200	1.07600	0
18/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.09000	0.08100	2,530
18/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.02900	1.05200	0
18/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.19700	0.17900	0
18/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.03700	1.04800	0
18/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.19000	1.22500	0
18/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.29000	1.32400	0
18/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.33900	1.37400	0
18/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.38900	1.42400	0
18/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.15600	0.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.29600	1.30900	0
18/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.15000	0.13400	0
18/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.34000	1.35300	0
18/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.14500	0.12900	0
18/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.38500	1.39800	0
18/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.14000	0.12400	0
18/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.43000	1.44300	0
18/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.13000	0.11600	0
18/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.52000	1.53500	0
18/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.73800	1.77300	0
18/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.12100	0.10800	0
18/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.61100	1.62700	0
18/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.11700	0.10400	0
18/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.65700	1.67300	0
18/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
18/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.88800	1.92300	0
18/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.93800	1.97300	0
18/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.10600	0.09400	0
18/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.79600	1.81300	0
18/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.03800	2.07300	0
18/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.08800	2.12300	0
18/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.09700	0.08500	0
18/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.93700	1.95400	0
18/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.18800	2.22300	0
18/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02600	0.02200	0
18/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.13000	2.15800	0
18/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.28800	2.32300	0
18/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.33800	2.37300	0
18/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.38800	2.42300	0
18/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07900	0.06900	0
18/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.21900	2.23800	0
18/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07600	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.26600	2.28600	0
18/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07400	0.06400	0
18/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.31400	2.33300	0
18/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07100	0.06200	0
18/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.36100	2.38100	0
18/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06800	0.06000	0
18/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.40800	2.42900	0
18/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06600	0.05700	0
18/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.45600	2.47600	0
18/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.73800	2.77300	0
18/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06200	0.05400	0
18/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.55200	2.57300	0
18/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06000	0.05200	0
18/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.60000	2.62100	0
18/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05400	0.04700	0
18/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.74400	2.76600	0
18/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04900	0.04200	0
18/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.88900	2.91100	0
18/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04100	0.03500	0
18/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.18100	3.20400	0
18/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03800	0.03300	0
18/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.27800	3.30200	0
18/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.88800	3.92300	0
18/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.93800	3.97300	0
18/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.98800	4.02300	0
18/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.03800	4.07300	0
18/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.08800	4.12300	0
18/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.13800	4.17300	0
18/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.18800	4.22300	0
18/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.28800	4.32300	0
18/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.33800	4.37300	0
18/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.38800	4.42300	0
18/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02200	0.01800	0
18/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.16200	4.18700	0
18/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02100	0.01700	0
18/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.21100	4.23600	0
18/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01900	0.01600	0
18/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.25900	4.28500	0
18/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01800	0.01500	0
18/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.30800	4.33400	0
18/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01600	0.01400	0
18/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.40600	4.43300	0
18/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.73800	4.77300	0
18/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01500	0.01200	0
18/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.50500	4.53100	0
18/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01400	0.01100	0
18/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.55400	4.58000	0
18/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01200	0.01000	0
18/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.70200	4.72900	0
18/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01000	0.00800	0
18/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.85000	4.87700	0
18/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00700	0.00500	0
18/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.14700	5.17400	0
18/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00600	0.00500	0
18/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.24600	5.27400	0
18/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.88800	5.92300	0
18/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.93800	5.97300	0
18/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.98800	6.02300	0
18/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.03800	6.07300	0
18/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.08800	6.12300	0
18/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.13800	6.17300	0
18/05/2010	€ / R On 14-June-10	15.60	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
18/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.18800	6.22300	0
18/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.28800	6.32300	0
18/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.33800	6.37300	0
18/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.38800	6.42300	0
18/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.14200	6.17100	0
18/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
18/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.19200	6.22100	0
18/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.24200	6.27000	0
18/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.29200	6.32000	0
18/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.39200	6.42000	0
18/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.73800	6.77300	0
18/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.49200	6.52000	0
18/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.54200	6.57000	0
18/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.69200	6.72000	0
18/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.84100	6.87000	0
18/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.14100	7.17000	0
18/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.24100	7.27000	0
18/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.88800	7.92300	0
18/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.93800	7.97300	0
18/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.98800	8.02300	0
18/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.03800	8.07300	0
18/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.08800	8.12300	0
18/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.13800	8.17300	0
18/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.18800	8.22300	0
18/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.28800	8.32300	0
18/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.33800	8.37300	0
18/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.38800	8.42300	0
18/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.14100	8.17000	0
18/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.19100	8.22000	0
18/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.24100	8.27000	0
18/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.29100	8.31900	0
18/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.39100	8.41900	0
18/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.73800	8.77300	0
18/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.49100	8.51900	0
18/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.54100	8.56900	0
18/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.69000	8.71900	0
18/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.84000	8.86900	0
18/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.14000	9.16900	0
18/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.24000	9.26900	0
18/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.88800	9.92300	0
18/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.93800	9.97300	0
18/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.98800	10.02300	0
18/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.03800	10.07300	0
18/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.08800	10.12300	0
18/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.13800	10.17300	0
18/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.18800	10.22300	0
18/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.28800	10.32300	0
18/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.33800	10.37300	0
18/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.38800	10.42300	0
18/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.14000	10.16900	0
18/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.19000	10.21900	0
18/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.24000	10.26900	0
18/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.29000	10.31900	0
18/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.39000	10.41900	0
18/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.73800	10.77300	0
18/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.49000	10.51900	0
18/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.54000	10.56900	0
18/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.69000	10.71900	0
18/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.84000	10.86900	0
18/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.14000	11.16900	0
18/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.24000	11.26900	0
18/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.68720	6.71710	4,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.13200	4.16200	0
18/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.08200	4.11200	0
18/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.03200	4.06200	0
18/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.98200	4.01200	0
18/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.88200	3.91200	0
18/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.83200	3.86200	0
18/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.78200	3.81200	0
18/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.73200	3.76200	0
18/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.68200	3.71200	0
18/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.63200	3.66200	0
18/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.58200	3.61200	0
18/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.53200	3.56200	0
18/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.48200	3.51200	0
18/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.43200	3.46200	0
18/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.38200	3.41200	0
18/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.13200	3.16200	0
18/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.08200	3.11200	0
18/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.03200	3.06200	0
18/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.98200	3.01200	0
18/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.88200	2.91200	0
18/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.83200	2.86200	0
18/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.78200	2.81200	0
18/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.73200	2.76200	0
18/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.68200	2.71200	0
18/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.63200	2.66200	0
18/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.58200	2.61200	0
18/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.53200	2.56200	0
18/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.48200	2.51200	0
18/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.43200	2.46200	0
18/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.38200	2.41200	0
18/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.13200	2.16200	0
18/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.08200	2.11200	0
18/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.03200	2.06200	0
18/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.98200	2.01200	0
18/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.88200	1.91200	0
18/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.83200	1.86200	0
18/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.78200	1.81200	0
18/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.73200	1.76200	0
18/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.68200	1.71200	0
18/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.63200	1.66200	0
18/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.58200	1.61200	0
18/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.53200	1.56200	0
18/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.48200	1.51200	0
18/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.43200	1.46200	0
18/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.38200	1.41200	0
18/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.13200	1.16200	0
18/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.08200	1.11200	0
18/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.03200	1.06200	0
18/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.98300	1.01200	0
18/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.88300	0.91200	0
18/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.83300	0.86200	0
18/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.78300	0.81200	0
18/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.73400	0.76200	0
18/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.68400	0.71300	0
18/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
18/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.63500	0.66300	0
18/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00300	0.00100	0
18/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.58600	0.61400	0
18/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00400	0.00200	0
18/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.53700	0.56400	0
18/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00500	0.00200	0
18/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.48900	0.51600	0
18/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00700	0.00400	0
18/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.44100	0.46700	0
18/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00900	0.00500	0
18/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.39400	0.41900	0
18/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01200	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.18200	0.19800	0
18/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05000	0.03600	0
18/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.14600	0.16000	0
18/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.06400	0.04800	0
18/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.11400	0.12500	0
18/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08200	0.06300	0
18/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.08600	0.09400	0
18/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.10400	0.08200	0
18/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.06800	0.07400	0
18/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.13600	0.11200	0
18/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.05300	0.05800	0
18/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.17100	0.14600	0
18/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.04100	0.04500	0
18/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.20900	0.18300	0
18/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.03200	0.03400	0
18/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25000	0.22200	0
18/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.20700	0.20100	0
18/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.42000	0.38400	0
18/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.19300	0.18700	200
18/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.45600	0.42000	0
18/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.01500	0.01600	0
18/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.38300	0.35400	0
18/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.01200	0.01200	0
18/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.43000	0.40000	0
18/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.01000	0.01000	0
18/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.47800	0.44800	0
18/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00800	0.00700	0
18/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.52600	0.49500	0
18/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00600	0.00600	0
18/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.57400	0.54400	0
18/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00500	0.00500	0
18/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.62300	0.59300	0
18/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.86800	1.83800	0
18/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.91800	1.88800	0
18/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.96800	1.93800	0
18/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.01800	1.98800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.11800	2.08800	0
18/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.16800	2.13800	0
18/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.21800	2.18800	0
18/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.26800	2.23800	0
18/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.31800	2.28800	0
18/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.36800	2.33800	0
18/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.41800	2.38800	0
18/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.46800	2.43800	0
18/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.51800	2.48800	0
18/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.56800	2.53800	0
18/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.61800	2.58800	0
18/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.86800	3.83800	0
18/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.91800	3.88800	0
18/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.96800	3.93800	0
18/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.01800	3.98800	0
18/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.11800	4.08800	0
18/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.16800	4.13800	0
18/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.21800	4.18800	0
18/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.26800	4.23800	0
18/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.31800	4.28800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.36800	4.33800	0
18/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.41800	4.38800	0
18/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.46800	4.43800	0
18/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.51800	4.48800	0
18/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.56800	4.53800	0
18/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.61800	4.58800	0
18/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.86800	5.83800	0
18/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.91800	5.88800	0
18/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.96800	5.93800	0
18/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.01800	5.98800	0
18/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.11800	6.08800	0
18/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.16800	6.13800	0
18/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.21800	6.18800	0
18/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.26800	6.23800	0
18/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.31800	6.28800	0
18/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.36800	6.33800	0
18/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.41800	6.38800	0
18/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.46800	6.43800	0
18/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.51800	6.48800	0
18/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.56800	6.53800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.61800	6.58800	0
18/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.86800	7.83800	0
18/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.91800	7.88800	0
18/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.96800	7.93800	0
18/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.01800	7.98800	0
18/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.11800	8.08800	0
18/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.16800	8.13800	0
18/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.21800	8.18800	0
18/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.26800	8.23800	0
18/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.31800	8.28800	0
18/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.36800	8.33800	0
18/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.41800	8.38800	0
18/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.46800	8.43800	0
18/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.51800	8.48800	0
18/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.56800	8.53800	0
18/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.61800	8.58800	0
18/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.48190	7.45940	0
18/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.15400	0.14400	0
18/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.03100	0.04400	0
18/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.11600	0.10900	0
18/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.04300	0.05900	0
18/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.08300	0.07800	0
18/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.06000	0.07800	0
18/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18400	0.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.20200	0.21700	0
19/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.32730	8.06290	675
19/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.04200	4.78300	0
19/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.35300	4.10200	0
19/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.25300	4.00200	0
19/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.20300	3.95200	0
19/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.27400	4.01900	0
19/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.22400	3.96900	0
19/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.17400	3.91900	0
19/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.24200	3.98300	0
19/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.19200	3.93300	0
19/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.14200	3.88300	0
19/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.09200	3.83300	0
19/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.04200	3.78300	0
19/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.99200	3.73300	0
19/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.94200	3.68300	0
19/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.89200	3.63300	0
19/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.84200	3.58300	0
19/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.79200	3.53300	0
19/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.74200	3.48400	0
19/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.69200	3.43400	0
19/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.64200	3.38400	0
19/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.59200	3.33400	0
19/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.30300	3.05200	0
19/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.25300	3.00200	0
19/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.20300	2.95200	0
19/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.27400	3.01900	0
19/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.22400	2.96900	0
19/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.17400	2.91900	0
19/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.24300	2.98400	0
19/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.19300	2.93400	0
19/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.14300	2.88500	0
19/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.09300	2.83500	0
19/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.04300	2.78500	0
19/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.99300	2.73500	0
19/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.94300	2.68500	0
19/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.89400	2.63500	0
19/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
19/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.84400	2.58600	0
19/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
19/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.79400	2.53600	0
19/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00300	0
19/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.74400	2.48600	0
19/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00300	0
19/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.69400	2.43600	0
19/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.64400	2.38700	0
19/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00400	0
19/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.59500	2.33700	0
19/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00400	0
19/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.30300	2.05200	0
19/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.25300	2.00200	0
19/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.20300	1.95200	0
19/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.27500	2.02000	0
19/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.22500	1.97000	0
19/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.17500	1.92100	0
19/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00300	0
19/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.24700	1.99000	0
19/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00500	0.00700	0
19/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.19700	1.94100	0
19/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00500	0.00800	0
19/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.14800	1.89200	0
19/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00600	0.00900	0
19/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.09800	1.84300	0
19/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00600	0.01000	0
19/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.04900	1.79400	0
19/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00700	0.01100	0
19/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.99900	1.74500	0
19/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00700	0.01200	0
19/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.95000	1.69600	0
19/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.01300	0
19/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.90100	1.64800	0
19/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00900	0.01500	0
19/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.85200	1.59900	0
19/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01000	0.01600	0
19/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.80300	1.55100	0
19/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01100	0.01800	0
19/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.75500	1.50300	0
19/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01300	0.02000	0
19/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.70600	1.45500	0
19/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01400	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.65800	1.40800	0
19/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01600	0.02500	0
19/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.61000	1.36000	0
19/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01800	0.02700	0
19/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.30400	1.05300	0
19/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.25400	1.00300	0
19/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.20400	0.95300	0
19/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.28300	1.03400	0
19/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00900	0.01600	0
19/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.23400	0.98700	0
19/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01000	0.01900	0
19/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.18500	0.94200	0
19/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01100	0.02400	0
19/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.27700	1.03600	0
19/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03500	0.05300	0
19/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.23100	0.99400	0
19/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.03900	0.06100	0
19/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.18500	0.95300	0
19/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.04300	0.07000	0
19/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.13900	0.91300	0
19/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.04700	0.08000	0
19/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.09400	0.87400	0
19/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.05200	0.09100	0
19/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.04900	0.83600	0
19/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.05700	0.10300	0
19/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.00800	0.79900	0
19/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.06600	0.11600	0
19/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.96700	0.76300	0
19/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.07500	0.13000	0
19/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.92700	0.72800	0
19/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.08500	0.14500	0
19/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.88900	0.69400	0
19/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.09700	0.16100	0
19/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.85100	0.66100	0
19/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.10900	0.17800	0
19/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.08400	0.90800	0
19/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.15700	0.24500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.04600	0.87500	0
19/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.16900	0.26200	0
19/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	1.03600	0.84300	0
19/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.20900	0.28000	0
19/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.34600	0.16500	1,430
19/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.04300	0.11300	0
19/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.51200	0.35000	100
19/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.13800	0.23200	0
19/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.47900	0.32400	0
19/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.15500	0.25600	0
19/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.44800	0.30000	0
19/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.17400	0.28200	0
19/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.41900	0.27900	0
19/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.19500	0.31100	0
19/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.55900	0.41400	0
19/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.26700	0.38100	0
19/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.53200	0.39200	0
19/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.29000	0.40900	0
19/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.50600	0.37300	500
19/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.31400	0.44000	0
19/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.63600	0.48700	0
19/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.37600	0.48900	0
19/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.60900	0.46400	0
19/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.39900	0.51600	0
19/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.58200	0.44200	0
19/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.42200	0.54400	0
19/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.41200	0.30700	0
19/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.42000	0.57400	0
19/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.39400	0.29200	4,400
19/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.45200	0.60900	0
19/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.37600	0.27900	0
19/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.48400	0.64600	0
19/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.35900	0.26600	0
19/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.51700	0.68300	0
19/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.34200	0.25400	0
19/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.55000	0.72100	0
19/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.32700	0.24200	0
19/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.58500	0.75900	0
19/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.31300	0.23100	0
19/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.62100	0.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.29900	0.22100	0
19/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.65700	0.83800	0
19/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.41000	0.33100	30,000
19/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.70000	0.88300	0
19/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.27300	0.20200	0
19/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.73100	0.91900	0
19/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.26100	0.19300	117
19/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.76900	0.96000	0
19/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00800	0.00300	0
19/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.80500	1.05100	0
19/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.12000	0.07900	3,000
19/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.84600	1.06100	0
19/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00600	0.00200	0
19/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.90300	1.15000	0
19/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00500	0.00200	0
19/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.95200	1.20000	0
19/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.00100	1.24900	0
19/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.05000	1.29900	0
19/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.10000	1.34900	0
19/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.08500	0.05600	0
19/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.11100	1.33800	0
19/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.17900	0.13300	0
19/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.13700	1.35000	0
19/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17300	0.12800	330
19/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.18100	1.39500	0
19/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.07200	0.04800	0
19/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.24800	1.48000	0
19/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16000	0.11900	0
19/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.26800	1.48600	0
19/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.39800	1.64800	0
19/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.06200	0.04100	0
19/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.38800	1.62300	0
19/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.49800	1.74800	0
19/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00000	26,596
19/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.54800	1.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.59800	1.84800	0
19/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.12800	0.09600	0
19/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.53600	1.76300	0
19/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.12400	0.09300	0
19/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.58200	1.81000	0
19/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.74700	1.99800	0
19/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.79700	2.04800	0
19/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04200	0.02900	0
19/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.76800	2.01100	0
19/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.04000	0.02600	0
19/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.81600	2.05800	0
19/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03900	0.02400	0
19/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.86500	2.10600	0
19/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.10200	0.07700	0
19/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.86000	2.09400	0
19/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09900	0.07400	0
19/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.90700	2.14100	0
19/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.09600	0.07100	0
19/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.95400	2.18800	0
19/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09300	0.06800	300
19/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.00100	2.23500	0
19/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09000	0.06600	0
19/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.04800	2.28300	0
19/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.08800	0.06400	0
19/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.09600	2.33100	0
19/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.08500	0.06100	0
19/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.14300	2.37800	0
19/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08200	0.05900	0
19/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.19000	2.42600	0
19/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.07900	0.05700	0
19/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.23700	2.47400	0
19/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.07600	0.05500	0
19/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.28400	2.52200	0
19/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07300	0.05300	0
19/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.33100	2.57000	0
19/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.07100	0.05100	0
19/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.37900	2.61800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.06800	0.05000	0
19/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.42600	2.66700	0
19/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12900	0.09400	30,000
19/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.41900	2.64600	0
19/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.69700	2.94800	0
19/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.74700	2.99800	0
19/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.79700	3.04800	0
19/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.84700	3.09800	0
19/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.89700	3.14800	0
19/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.94700	3.19800	0
19/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.14700	3.39800	0
19/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04600	0.03400	0
19/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.00400	3.25100	0
19/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.24700	3.49800	0
19/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.29700	3.54800	0
19/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.34700	3.59800	0
19/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.39700	3.64800	0
19/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.44700	3.69800	0
19/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.49700	3.74800	0
19/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.54700	3.79800	0
19/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.59700	3.84800	0
19/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.64700	3.89800	0
19/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.69700	3.94800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.74700	3.99800	0
19/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.79700	4.04800	0
19/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.72800	3.98300	0
19/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.77800	4.03300	0
19/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.82800	4.08300	0
19/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03000	0.02200	0
19/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.78800	4.03900	0
19/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02900	0.02100	0
19/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.83700	4.08800	0
19/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02800	0.01900	0
19/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.88600	4.13600	0
19/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02800	0.01800	0
19/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.93600	4.18500	0
19/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02700	0.01700	0
19/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.98500	4.23400	0
19/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02600	0.01600	0
19/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.03400	4.28300	0
19/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02500	0.01500	0
19/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.08300	4.33200	0
19/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02400	0.01400	0
19/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.13200	4.38100	0
19/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02300	0.01400	0
19/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.18100	4.43100	0
19/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02200	0.01300	0
19/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.23000	4.48000	0
19/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02100	0.01200	0
19/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.27900	4.52900	0
19/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02000	0.01100	0
19/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.32800	4.57800	0
19/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01900	0.01000	0
19/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.37700	4.62700	0
19/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01900	0.01000	0
19/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.42700	4.67700	0
19/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.69700	4.94800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.74700	4.99800	0
19/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.79700	5.04800	0
19/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.84700	5.09800	0
19/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.89700	5.14800	0
19/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.94700	5.19800	0
19/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.14700	5.39800	0
19/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01100	0.00500	0
19/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.96900	5.22200	0
19/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.24700	5.49800	0
19/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.29700	5.54800	0
19/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.34700	5.59800	0
19/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.44700	5.69800	0
19/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.49700	5.74800	0
19/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.54700	5.79800	0
19/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.59700	5.84800	0
19/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.64700	5.89800	0
19/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.74700	5.99800	0
19/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.79700	6.04800	0
19/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.72600	5.98200	0
19/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.77600	6.03200	0
19/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.82600	6.08200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00600	0.00100	0
19/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.76400	6.01800	0
19/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00500	0.00100	0
19/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.81300	6.06800	0
19/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00500	0.00100	0
19/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.86300	6.11800	0
19/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00500	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.91300	6.16800	0
19/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00500	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.96300	6.21800	0
19/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.01200	6.26800	0
19/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.06200	6.31800	0
19/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.11200	6.36800	0
19/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.16200	6.41800	0
19/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.21200	6.46800	0
19/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.26100	6.51800	0
19/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.31100	6.56800	0
19/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.36100	6.61800	0
19/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.41100	6.66800	0
19/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.69700	6.94800	0
19/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.74700	6.99800	0
19/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.84700	7.09800	0
19/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.89700	7.14800	0
19/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.94700	7.19800	0
19/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.96000	7.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.64700	7.89800	0
19/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.74700	7.99800	0
19/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.79700	8.04800	0
19/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.72600	7.98200	0
19/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.77600	8.03200	0
19/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.82600	8.08200	0
19/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.75900	8.01800	0
19/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.80900	8.06800	0
19/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.85900	8.11700	0
19/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.90900	8.16700	0
19/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.95900	8.21700	0
19/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.00900	8.26700	0
19/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.05900	8.31700	0
19/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.10900	8.36700	0
19/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.15900	8.41700	0
19/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.20900	8.46700	0
19/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.25900	8.51700	0
19/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.30900	8.56700	0
19/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.35800	8.61700	0
19/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.40800	8.66700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.69700	8.94800	0
19/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.74700	8.99800	0
19/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.84700	9.09800	0
19/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.89700	9.14800	0
19/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.94700	9.19800	0
19/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.64700	9.89800	0
19/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.62500	11.31280	135
19/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.38200	3.08000	0
19/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.23200	2.93000	0
19/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.13200	2.83000	0
19/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.08200	2.78000	0
19/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.03200	2.73000	0
19/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.93200	2.63000	0
19/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.88200	2.58000	0
19/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.73200	2.43000	0
19/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.68200	2.38000	0
19/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.63200	2.33000	0
19/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.58200	2.28000	0
19/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.53200	2.23100	0
19/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.48200	2.18100	0
19/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.43200	2.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.38200	2.08100	0
19/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.33200	2.03100	0
19/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.28200	1.98100	0
19/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.23200	1.93100	0
19/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.18200	1.88100	0
19/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.13200	1.83100	0
19/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.08200	1.78100	0
19/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.03200	1.73100	0
19/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.98200	1.68100	0
19/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.93200	1.63100	0
19/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.88200	1.58100	0
19/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.83300	1.53100	0
19/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.78300	1.48200	0
19/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.73300	1.43200	0
19/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.68300	1.38200	0
19/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.63300	1.33200	0
19/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.58300	1.28300	0
19/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00100	0.00300	0
19/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.53300	1.23300	0
19/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00100	0.00300	0
19/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.48300	1.18300	0
19/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00100	0.00300	0
19/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.43400	1.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00200	0.00400	0
19/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.38400	1.08400	0
19/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00200	0.00400	0
19/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.33400	1.03500	0
19/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00200	0.00500	0
19/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.28500	0.98600	0
19/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00300	0.00600	0
19/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.23500	0.93700	0
19/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00300	0.00700	0
19/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.18500	0.88900	0
19/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00300	0.00900	0
19/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.13600	0.84100	0
19/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00400	0.01100	0
19/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.08700	0.79300	0
19/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00500	0.01300	0
19/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.03700	0.74600	0
19/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00500	0.01600	0
19/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.98900	0.69900	0
19/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00700	0.01900	0
19/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.94000	0.65400	0
19/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00800	0.02400	0
19/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.89200	0.60900	0
19/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01000	0.02900	0
19/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.84400	0.56400	0
19/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01200	0.03400	0
19/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.79700	0.52100	0
19/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01500	0.04100	0
19/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.75000	0.47900	0
19/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01800	0.04900	0
19/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.70400	0.43800	0
19/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02200	0.05800	0
19/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.65800	0.39900	0
19/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02600	0.06900	0
19/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.61300	0.36100	0
19/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03100	0.08100	0
19/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.56900	0.32500	0
19/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03700	0.09500	0
19/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.52600	0.29000	0
19/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04400	0.11000	0
19/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.48400	0.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.05200	0.12800	0
19/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.44300	0.22700	0
19/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.06100	0.14700	0
19/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.40300	0.19800	0
19/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.07100	0.16800	0
19/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.36500	0.17200	0
19/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.08300	0.19200	0
19/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.32900	0.15200	0
19/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.09700	0.22200	0
19/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.29400	0.13400	0
19/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.11200	0.25400	0
19/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.26100	0.11800	0
19/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.12900	0.28800	0
19/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.23000	0.10300	0
19/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.14800	0.32300	0
19/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.20200	0.09100	0
19/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.17000	0.36100	0
19/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.17900	0.08000	0
19/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.19700	0.40000	0
19/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.15900	0.07000	0
19/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.22700	0.44000	0
19/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.14100	0.06100	0
19/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.25900	0.48100	0
19/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.12400	0.05300	0
19/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.29200	0.52300	0
19/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.11000	0.04600	0
19/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.32800	0.56600	0
19/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.09700	0.04100	0
19/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.36500	0.61100	0
19/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.08500	0.03500	0
19/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.40300	0.65500	0
19/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.07500	0.03100	0
19/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.44300	0.70100	0
19/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.06600	0.02700	0
19/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.48400	0.74700	0
19/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.05800	0.02400	0
19/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.52600	0.79400	0
19/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.05100	0.02100	0
19/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.56900	0.84100	0
19/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.49500	0.36300	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.72000	0.90000	0
19/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.47400	0.38000	0
19/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.74900	0.96700	0
19/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.03400	0.01400	0
19/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.70200	0.98400	0
19/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.03000	0.01200	0
19/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.74800	1.03200	0
19/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.02600	0.01100	28
19/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.79400	1.08100	0
19/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.02300	0.00900	0
19/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.84100	1.12900	0
19/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.02000	0.00800	0
19/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.88800	1.17800	0
19/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.01800	0.00700	0
19/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.93600	1.22700	0
19/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.01600	0.00700	0
19/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.98400	1.27700	0
19/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.01400	0.00600	0
19/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.03200	1.32600	0
19/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.01200	0.00500	0
19/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.08000	1.37500	0
19/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.01100	0.00500	0
19/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.12900	1.42500	0
19/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00900	0.00400	8,032
19/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.17700	1.47400	0
19/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00800	0.00400	0
19/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.22600	1.52400	0
19/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00700	0.00300	0
19/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.27500	1.57300	0
19/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00700	0.00300	0
19/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.32500	1.62300	0
19/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00600	0.00300	0
19/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.37400	1.67300	0
19/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.13400	0.09900	0
19/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.38000	1.65100	0
19/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.12600	0.09300	0
19/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.42200	1.69500	0
19/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11800	0.08700	0
19/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.46400	1.73900	0
19/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00400	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.57200	1.87200	0
19/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.62100	1.92100	0
19/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.67100	1.97100	0
19/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.72100	2.02100	0
19/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.77000	2.07100	0
19/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.82000	2.12100	0
19/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.87000	2.17100	0
19/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.92000	2.22100	0
19/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.97000	2.27100	0
19/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.01900	2.32100	0
19/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.06900	2.37100	0
19/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	11,194
19/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.11900	2.42100	0
19/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.16900	2.47100	0
19/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.21900	2.52100	0
19/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.26900	2.57100	0
19/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.31900	2.62000	0
19/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.36900	2.67000	0
19/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.41900	2.72000	0
19/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.46900	2.77000	0
19/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.51900	2.82000	0
19/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.56900	2.87000	0
19/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.61900	2.92000	0
19/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.66900	2.97000	0
19/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.71800	3.02000	0
19/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.76800	3.07000	0
19/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81800	3.12000	0
19/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86800	3.17000	0
19/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91800	3.22000	0
19/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96800	3.27000	0
19/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01800	3.32000	0
19/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06800	3.37000	0
19/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
19/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11800	3.42000	0
19/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.21800	3.52000	0
19/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.26800	3.57000	0
19/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.31800	3.62000	0
19/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.36800	3.67000	0
19/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.41800	3.72000	0
19/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.46800	3.77000	0
19/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.51800	3.82000	0
19/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.56800	3.87000	0
19/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.61800	3.92000	0
19/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.66800	3.97000	0
19/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.71800	4.02000	0
19/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.76800	4.07000	0
19/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.81800	4.12000	0
19/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.86800	4.17000	0
19/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.91800	4.22000	0
19/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.96800	4.27000	0
19/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.01800	4.32000	0
19/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.06800	4.37000	0
19/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.11800	4.42000	0
19/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.16800	4.47000	0
19/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.21800	4.52000	0
19/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.26800	4.57000	0
19/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.31800	4.62000	0
19/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.36800	4.67000	0
19/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.41800	4.72000	0
19/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.46800	4.77000	0
19/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.51800	4.82000	0
19/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.56800	4.87000	0
19/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.61800	4.92000	0
19/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.66800	4.97000	0
19/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.71800	5.02000	0
19/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.76800	5.07000	0
19/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.81800	5.12000	0
19/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.86800	5.17000	0
19/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.91800	5.22000	0
19/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.96800	5.27000	0
19/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.01800	5.32000	0
19/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.06800	5.37000	0
19/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.11800	5.42000	0
19/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.16800	5.47000	0
19/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.21800	5.52000	0
19/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.26800	5.57000	0
19/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.31800	5.62000	0
19/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.36800	5.67000	0
19/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.41800	5.72000	0
19/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.46800	5.77000	0
19/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.51800	5.82000	0
19/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.56800	5.87000	0
19/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.61800	5.92000	0
19/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.66800	5.97000	0
19/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.71800	6.02000	0
19/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.76800	6.07000	0
19/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.81800	6.12000	0
19/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.86800	6.17000	0
19/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.91800	6.22000	0
19/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.96800	6.27000	0
19/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.01800	6.32000	0
19/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.06800	6.37000	0
19/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.11800	6.42000	0
19/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.16800	6.47000	0
19/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
19/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.21800	6.52000	0
19/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.26800	6.57000	0
19/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.31800	6.62000	0
19/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.36800	6.67000	0
19/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.41800	6.72000	0
19/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.46800	6.77000	0
19/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.51800	6.82000	0
19/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.56800	6.87000	0
19/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.61800	6.92000	0
19/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.66800	6.97000	0
19/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.71800	7.02000	0
19/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.76800	7.07000	0
19/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.81800	7.12000	0
19/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.86800	7.17000	0
19/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.91800	7.22000	0
19/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.96800	7.27000	0
19/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.01800	7.32000	0
19/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.06800	7.37000	0
19/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.11800	7.42000	0
19/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.16800	7.47000	0
19/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.21800	7.52000	0
19/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.26800	7.57000	0
19/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.31800	7.62000	0
19/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.36800	7.67000	0
19/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.41800	7.72000	0
19/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.46800	7.77000	0
19/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.51800	7.82000	0
19/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.56800	7.87000	0
19/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.61800	7.92000	0
19/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.66800	7.97000	0
19/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.71800	8.02000	0
19/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.76800	8.07000	0
19/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.81800	8.12000	0
19/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.86800	8.17000	0
19/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.91800	8.22000	0
19/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.96800	8.27000	0
19/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.01800	8.32000	0
19/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.06800	8.37000	0
19/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.11800	8.42000	0
19/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.16800	8.47000	0
19/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.21800	8.52000	0
19/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.26800	8.57000	0
19/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.31800	8.62000	0
19/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.36800	8.67000	0
19/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.41800	8.72000	0
19/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.46800	8.77000	0
19/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.51800	8.82000	0
19/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.56800	8.87000	0
19/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.61800	8.92000	0
19/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.66800	8.97000	0
19/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.71800	9.02000	0
19/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.76800	9.07000	0
19/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.81800	9.12000	0
19/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.86800	9.17000	0
19/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.91800	9.22000	0
19/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.96800	9.27000	0
19/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.01800	9.32000	0
19/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.06800	9.37000	0
19/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.11800	9.42000	0
19/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.26800	9.57000	0
19/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.31800	9.62000	0
19/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.36800	9.67000	0
19/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.41800	9.72000	0
19/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.46800	9.77000	0
19/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.51800	9.82000	0
19/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.56800	9.87000	0
19/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.61800	9.92000	0
19/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.66800	9.97000	0
19/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.71800	10.02000	0
19/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.76800	10.07000	0
19/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.81800	10.12000	0
19/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.86800	10.17000	0
19/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.91800	10.22000	0
19/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.96800	10.27000	0
19/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.01800	10.32000	0
19/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.06800	10.37000	0
19/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.11800	10.42000	0
19/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.16800	10.47000	0
19/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.21800	10.52000	0
19/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.26800	10.57000	0
19/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.31800	10.62000	0
19/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.36800	10.67000	0
19/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.41800	10.72000	0
19/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.46800	10.77000	0
19/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.51800	10.82000	0
19/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.56800	10.87000	0
19/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.61800	10.92000	0
19/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.66800	10.97000	0
19/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.71800	11.02000	0
19/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.76800	11.07000	0
19/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.81800	11.12000	0
19/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.86800	11.17000	0
19/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.91800	11.22000	0
19/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.96800	11.27000	0
19/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.01800	11.32000	0
19/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.06800	11.37000	0
19/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08750	0.08350	0
19/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01611	0.01223	0
19/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00001	0.00003	0
19/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00624	0.00300	0
19/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00014	0.00080	0
19/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00641	0.00427	0
19/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00181	0.00367	0
19/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00074	0.00029	0
19/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00464	0.00809	0
19/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.99700	9.71040	2,202
19/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.38800	2.11200	0
19/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.33800	2.06200	0
19/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.28800	2.01200	0
19/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.23800	1.96200	0
19/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.18800	1.91200	0
19/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.13800	1.86200	0
19/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.08800	1.81200	0
19/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.98800	1.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.93800	1.66200	0
19/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.88800	1.61200	0
19/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.15800	1.87500	0
19/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01100	0.01500	0
19/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.10800	1.82600	0
19/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01600	0
19/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.05900	1.77700	0
19/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01200	0.01700	0
19/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.01000	1.72900	0
19/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01900	0
19/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.91200	1.63300	0
19/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.02300	0
19/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.53800	1.26200	0
19/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.81600	1.53700	0
19/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01900	0.02700	0
19/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.76700	1.48900	0
19/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02000	0.02900	0
19/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.38800	1.11200	0
19/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.33800	1.06300	0
19/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.62400	1.34800	0
19/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02700	0.03800	0
19/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.23800	0.96300	0
19/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.18800	0.91400	0
19/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00000	0.00200	0
19/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.48200	1.20800	0
19/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03500	0.04800	0
19/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.08900	0.81500	0
19/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00300	0
19/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.98900	0.71800	0
19/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00600	0
19/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.94000	0.67000	0
19/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00800	0
19/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.89100	0.62200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.01000	0
19/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.20500	0.95000	0
19/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05800	0.09000	0
19/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.16000	0.91100	0
19/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06300	0.10100	0
19/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.11600	0.87300	0
19/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06900	0.11300	0
19/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.07100	0.83500	0
19/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07400	0.12500	0
19/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.99200	0.76400	0
19/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09500	0.15400	0
19/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.55500	0.31200	0
19/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.05000	0
19/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.91600	0.69600	0
19/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.11900	0.18600	0
19/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.87900	0.66400	0
19/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.13200	0.20400	0
19/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.42100	0.20300	0
19/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.03300	0.09100	0
19/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.37900	0.17100	0
19/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.04100	0.10900	0
19/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.77400	0.57300	0
19/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.17700	0.26300	0
19/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.29900	0.12100	0
19/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.06100	0.15900	0
19/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.26200	0.10200	0
19/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.07400	0.19000	0
19/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.67900	0.49200	0
19/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.23200	0.33200	0
19/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.19500	0.07300	0
19/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.10700	0.26100	0
19/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.13800	0.05100	0
19/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.15000	0.33900	0
19/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.11800	0.04300	0
19/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.18000	0.38100	0
19/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.10000	0.03600	0
19/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.21200	0.42400	0
19/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.51500	0.36500	0
19/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.36800	0.50500	0
19/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.49100	0.34800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.39400	0.53800	0
19/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.46800	0.33300	0
19/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.42100	0.57300	0
19/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.44600	0.31800	0
19/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.44900	0.60800	0
19/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.40900	0.29000	0
19/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.51200	0.68000	0
19/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.03100	0.01000	0
19/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.49300	0.74800	0
19/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.37600	0.26600	0
19/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.57900	0.75600	0
19/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.36000	0.25400	0
19/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.61300	0.79400	0
19/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.34600	0.24400	60
19/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.64900	0.83400	0
19/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.01500	0.00500	0
19/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.67700	0.94300	0
19/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.31800	0.22400	0
19/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.72100	0.91400	0
19/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.01100	0.00400	0
19/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.77300	1.04200	0
19/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.15100	0.09000	2,530
19/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.80800	1.02900	0
19/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.28200	0.19700	0
19/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.83500	1.03700	0
19/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00700	0.00200	0
19/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.91900	1.19000	0
19/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00500	0.00200	0
19/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.01700	1.29000	0
19/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00400	0.00100	0
19/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.06600	1.33900	0
19/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00300	0.00100	0
19/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.11500	1.38900	0
19/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.22300	0.15600	0
19/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.07600	1.29600	0
19/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.21500	0.15000	0
19/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.11800	1.34000	0
19/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.20700	0.14500	0
19/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.16000	1.38500	0
19/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.20000	0.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.20300	1.43000	0
19/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.18600	0.13000	0
19/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.28900	1.52000	0
19/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.46300	1.73800	0
19/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.17400	0.12100	0
19/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.37700	1.61100	0
19/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.16800	0.11700	0
19/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.42100	1.65700	0
19/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00000	25
19/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.61300	1.88800	0
19/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.66300	1.93800	0
19/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.15200	0.10600	0
19/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.55500	1.79600	0
19/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.76300	2.03800	0
19/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.81200	2.08800	0
19/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.13800	0.09700	0
19/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.69100	1.93700	0
19/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.91200	2.18800	0
19/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.05000	0.02600	0
19/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.87200	2.13000	0
19/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.01200	2.28800	0
19/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.06200	2.33800	0
19/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.11200	2.38800	0
19/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.11600	0.07900	0
19/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.96900	2.21900	0
19/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.11300	0.07600	0
19/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.01600	2.26600	0
19/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.11000	0.07400	0
19/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.06300	2.31400	0
19/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.10700	0.07100	0
19/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.11000	2.36100	0
19/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.10300	0.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.15600	2.40800	0
19/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.10000	0.06600	0
19/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.20300	2.45600	0
19/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.46200	2.73800	0
19/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.09300	0.06200	0
19/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.29600	2.55200	0
19/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.09000	0.06000	0
19/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.34300	2.60000	0
19/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08200	0.05400	0
19/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.48500	2.74400	0
19/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.07400	0.04900	0
19/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.62700	2.88900	0
19/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.06200	0.04100	0
19/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.91500	3.18100	0
19/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.05900	0.03800	0
19/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.01200	3.27800	0
19/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.61200	3.88800	0
19/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.66200	3.93800	0
19/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.71200	3.98800	0
19/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.76200	4.03800	0
19/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.81200	4.08800	0
19/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.86200	4.13800	0
19/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.91200	4.18800	0
19/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.01200	4.28800	0
19/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.06200	4.33800	0
19/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.11200	4.38800	0
19/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03700	0.02200	0
19/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.89000	4.16200	0
19/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03600	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.93900	4.21100	0
19/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03500	0.01900	0
19/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.98800	4.25900	0
19/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03400	0.01800	0
19/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.03700	4.30800	0
19/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03100	0.01600	0
19/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.13400	4.40600	0
19/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.46200	4.73800	0
19/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02800	0.01500	0
19/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.23100	4.50500	0
19/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02600	0.01400	0
19/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.27900	4.55400	0
19/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02200	0.01200	0
19/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.42500	4.70200	0
19/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01900	0.01000	0
19/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.57200	4.85000	0
19/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01300	0.00700	0
19/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.86600	5.14700	0
19/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01200	0.00600	0
19/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.96500	5.24600	0
19/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.61200	5.88800	0
19/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.66200	5.93800	0
19/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.71200	5.98800	0
19/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.76200	6.03800	0
19/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.81200	6.08800	0
19/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.86200	6.13800	0
19/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.91200	6.18800	0
19/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.01200	6.28800	0
19/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.06200	6.33800	0
19/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.11200	6.38800	0
19/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00400	0.00200	0
19/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.85700	6.14200	0
19/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00300	0.00200	0
19/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.90600	6.19200	0
19/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00300	0.00200	0
19/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.95600	6.24200	0
19/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00300	0.00200	0
19/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.00600	6.29200	0
19/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00300	0.00200	0
19/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.10600	6.39200	0
19/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.46200	6.73800	0
19/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00300	0.00200	0
19/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.20600	6.49200	0
19/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00300	0.00200	0
19/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.25600	6.54200	0
19/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00200	0
19/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.40500	6.69200	0
19/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.55500	6.84100	0
19/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.85500	7.14100	0
19/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00100	0
19/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.95500	7.24100	0
19/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.61200	7.88800	0
19/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.66200	7.93800	0
19/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.71200	7.98800	0
19/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.76200	8.03800	0
19/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.81200	8.08800	0
19/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.86200	8.13800	0
19/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.91200	8.18800	0
19/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.01200	8.28800	0
19/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.06200	8.33800	0
19/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.11200	8.38800	0
19/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.85400	8.14100	0
19/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.90400	8.19100	0
19/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.95400	8.24100	0
19/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.00400	8.29100	0
19/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.10400	8.39100	0
19/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.46200	8.73800	0
19/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.20400	8.49100	0
19/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.25400	8.54100	0
19/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.40400	8.69000	0
19/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.55400	8.84000	0
19/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00000	0
19/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.85400	9.14000	0
19/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.95300	9.24000	0
19/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.61200	9.88800	0
19/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.66200	9.93800	0
19/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.71200	9.98800	0
19/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.76200	10.03800	0
19/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.81200	10.08800	0
19/05/2010	€ / R On 14-June-10	19.55	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
19/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.86200	10.13800	0
19/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.91200	10.18800	0
19/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.01200	10.28800	0
19/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.06200	10.33800	0
19/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.11200	10.38800	0
19/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.85300	10.14000	0
19/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.90300	10.19000	0
19/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.95300	10.24000	0
19/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.00300	10.29000	0
19/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.10300	10.39000	0
19/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.46200	10.73800	0
19/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.20300	10.49000	0
19/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.25300	10.54000	0
19/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.40300	10.69000	0
19/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.55300	10.84000	0
19/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.85300	11.14000	0
19/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.95300	11.24000	0
19/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.65130	6.68720	4,400
19/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.09300	4.13200	0
19/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.04300	4.08200	0
19/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.99300	4.03200	0
19/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.94300	3.98200	0
19/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.84300	3.88200	0
19/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.79300	3.83200	0
19/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.74300	3.78200	0
19/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.69300	3.73200	0
19/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.64300	3.68200	0
19/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.59300	3.63200	0
19/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.54300	3.58200	0
19/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.49300	3.53200	0
19/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.44300	3.48200	0
19/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.39300	3.43200	0
19/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.34300	3.38200	0
19/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.09300	3.13200	0
19/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.04300	3.08200	0
19/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.99300	3.03200	0
19/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.94300	2.98200	0
19/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.84300	2.88200	0
19/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.79300	2.83200	0
19/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.74300	2.78200	0
19/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.69300	2.73200	0
19/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.64300	2.68200	0
19/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.59300	2.63200	0
19/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.54300	2.58200	0
19/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.49300	2.53200	0
19/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.44300	2.48200	0
19/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.39300	2.43200	0
19/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.34300	2.38200	0
19/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.09300	2.13200	0
19/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.04300	2.08200	0
19/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.99300	2.03200	0
19/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.94300	1.98200	0
19/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.84300	1.88200	0
19/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.79300	1.83200	0
19/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.74300	1.78200	0
19/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.69300	1.73200	0
19/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.64300	1.68200	0
19/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.59300	1.63200	0
19/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.54300	1.58200	0
19/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.49300	1.53200	0
19/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.44300	1.48200	0
19/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.39300	1.43200	0
19/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.34300	1.38200	0
19/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.09300	1.13200	0
19/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.04300	1.08200	0
19/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.99300	1.03200	0
19/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.94300	0.98300	0
19/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.84300	0.88300	0
19/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.79400	0.83300	0
19/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.74400	0.78300	0
19/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.69400	0.73400	0
19/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
19/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.64500	0.68400	0
19/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
19/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.59600	0.63500	0
19/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
19/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.54700	0.58600	0
19/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00400	0.00400	0
19/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.49800	0.53700	0
19/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00500	0.00500	0
19/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.45000	0.48900	0
19/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00700	0.00700	0
19/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.40300	0.44100	0
19/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01000	0.00900	0
19/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.35700	0.39400	0
19/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01400	0.01200	0
19/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.15000	0.18200	0
19/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05700	0.05000	0
19/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.11700	0.14600	0
19/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.07400	0.06400	0
19/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.08800	0.11400	0
19/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.09500	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.06900	0.08600	0
19/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.12600	0.10400	0
19/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.05400	0.06800	0
19/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.16100	0.13600	0
19/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.04200	0.05300	0
19/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.19900	0.17100	0
19/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.03300	0.04100	0
19/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.24000	0.20900	0
19/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.02500	0.03200	0
19/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.28200	0.25000	0
19/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19600	0.20700	0
19/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.44500	0.42000	0
19/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18300	0.19300	200
19/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.48200	0.45600	0
19/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.01200	0.01500	0
19/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.41900	0.38300	0
19/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.01000	0.01200	0
19/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.46700	0.43000	0
19/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00800	0.01000	0
19/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.51500	0.47800	0
19/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00600	0.00800	0
19/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.56300	0.52600	0
19/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00500	0.00600	0
19/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.61200	0.57400	0
19/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00400	0.00500	0
19/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.66100	0.62300	0
19/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.90700	1.86800	0
19/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.95700	1.91800	0
19/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.00700	1.96800	0
19/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.05700	2.01800	0
19/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.15700	2.11800	0
19/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.20700	2.16800	0
19/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.25700	2.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.30700	2.26800	0
19/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.35700	2.31800	0
19/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.40700	2.36800	0
19/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.45700	2.41800	0
19/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.50700	2.46800	0
19/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.55700	2.51800	0
19/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.60700	2.56800	0
19/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.65700	2.61800	0
19/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.90700	3.86800	0
19/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.95700	3.91800	0
19/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.00700	3.96800	0
19/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.05700	4.01800	0
19/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.15700	4.11800	0
19/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.20700	4.16800	0
19/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.25700	4.21800	0
19/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.30700	4.26800	0
19/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.35700	4.31800	0
19/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.40700	4.36800	0
19/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.45700	4.41800	0
19/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.50700	4.46800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.55700	4.51800	0
19/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.60700	4.56800	0
19/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.65700	4.61800	0
19/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.90700	5.86800	0
19/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.95700	5.91800	0
19/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.00700	5.96800	0
19/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.05700	6.01800	0
19/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.15700	6.11800	0
19/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.20700	6.16800	0
19/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.25700	6.21800	0
19/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.30700	6.26800	0
19/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.35700	6.31800	0
19/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.40700	6.36800	0
19/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.45700	6.41800	0
19/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.50700	6.46800	0
19/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.55700	6.51800	0
19/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.60700	6.56800	0
19/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.65700	6.61800	0
19/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.90700	7.86800	0
19/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.95700	7.91800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.00700	7.96800	0
19/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.05700	8.01800	0
19/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.15700	8.11800	0
19/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.20700	8.16800	0
19/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.25700	8.21800	0
19/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.30700	8.26800	0
19/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.35700	8.31800	0
19/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.40700	8.36800	0
19/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.45700	8.41800	0
19/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.50700	8.46800	0
19/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.55700	8.51800	0
19/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.60700	8.56800	0
19/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.65700	8.61800	0
19/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.59430	7.48190	0
19/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.25000	0.15400	0
19/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.01800	0.03100	0
19/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.20600	0.11600	0
19/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.02400	0.04300	0
19/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.16500	0.08300	0
19/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.03300	0.06000	0
19/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.25100	0.18400	0
19/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.15700	0.20200	0
20/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.50260	8.32730	750
20/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.21400	5.04200	0
20/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.52400	4.35300	0
20/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.42400	4.25300	0
20/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.37400	4.20300	0
20/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.44500	4.27400	0
20/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.39500	4.22400	0
20/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.34500	4.17400	0
20/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.41400	4.24200	0
20/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.36400	4.19200	0
20/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.31400	4.14200	0
20/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.26400	4.09200	0
20/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.21400	4.04200	0
20/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.16400	3.99200	0
20/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.11400	3.94200	0
20/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	4.06400	3.89200	0
20/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	4.01500	3.84200	0
20/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.96500	3.79200	0
20/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.91500	3.74200	0
20/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.86500	3.69200	0
20/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.81500	3.64200	0
20/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.76500	3.59200	0
20/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.47400	3.30300	0
20/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.42400	3.25300	0
20/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.37400	3.20300	0
20/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.44500	3.27400	0
20/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.39500	3.22400	0
20/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.34500	3.17400	0
20/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.41600	3.24300	0
20/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.36600	3.19300	0
20/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.31600	3.14300	0
20/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.26600	3.09300	0
20/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.21600	3.04300	0
20/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.16600	2.99300	0
20/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.11600	2.94300	0
20/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	3.06700	2.89400	0
20/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	3.01700	2.84400	0
20/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.96700	2.79400	0
20/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.91700	2.74400	0
20/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.86700	2.69400	0
20/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.81800	2.64400	0
20/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00200	0
20/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.76800	2.59500	0
20/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
20/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.47400	2.30300	0
20/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.42400	2.25300	0
20/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.37400	2.20300	0
20/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.44700	2.27500	0
20/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.39700	2.22500	0
20/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.34700	2.17500	0
20/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.42000	2.24700	0
20/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00500	0
20/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.37100	2.19700	0
20/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00500	0
20/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.32100	2.14800	0
20/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.00600	0
20/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.27200	2.09800	0
20/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.00600	0
20/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.22200	2.04900	0
20/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00800	0.00700	0
20/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.17300	1.99900	0
20/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00900	0.00700	0
20/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.12300	1.95000	0
20/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
20/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	2.07400	1.90100	0
20/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01000	0.00900	0
20/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	2.02500	1.85200	0
20/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01100	0.01000	0
20/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.97600	1.80300	0
20/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01200	0.01100	0
20/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.92800	1.75500	0
20/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01400	0.01300	0
20/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.87900	1.70600	0
20/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01500	0.01400	0
20/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.83100	1.65800	0
20/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01700	0.01600	0
20/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.78300	1.61000	0
20/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01900	0.01800	0
20/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.47400	1.30400	0
20/05/2010	\$ / R On 14-June-10	6.55	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
20/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.42400	1.25400	0
20/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
20/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.37400	1.20400	0
20/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
20/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.45900	1.28300	0
20/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01400	0.00900	0
20/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.41100	1.23400	0
20/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01600	0.01000	0
20/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.36200	1.18500	0
20/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01700	0.01100	0
20/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.45500	1.27700	0
20/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04100	0.03500	0
20/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.40900	1.23100	0
20/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04500	0.03900	0
20/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.36400	1.18500	0
20/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05000	0.04300	0
20/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.31900	1.13900	0
20/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.05500	0.04700	0
20/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.27500	1.09400	0
20/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.06100	0.05200	0
20/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.23100	1.04900	0
20/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.06700	0.05700	0
20/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.18700	1.00800	0
20/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.07300	0.06600	0
20/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.14400	0.96700	0
20/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.08000	0.07500	0
20/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.10100	0.92700	0
20/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.08700	0.08500	0
20/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.06200	0.88900	0
20/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.09800	0.09700	0
20/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	1.02400	0.85100	0
20/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.11000	0.10900	0
20/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.27200	1.08400	0
20/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.16900	0.15700	0
20/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.23400	1.04600	0
20/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.18100	0.16900	0
20/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	1.19700	1.03600	0
20/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.19400	0.20900	0
20/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.50600	0.34600	1,430
20/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.03200	0.04300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.67400	0.51200	100
20/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.12900	0.13800	0
20/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.63900	0.47900	0
20/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.14400	0.15500	0
20/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.60600	0.44800	0
20/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.16100	0.17400	0
20/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.57300	0.41900	0
20/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.17800	0.19500	0
20/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.71900	0.55900	0
20/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.25500	0.26700	0
20/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.69000	0.53200	0
20/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.27600	0.29000	0
20/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.66200	0.50600	500
20/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.29800	0.31400	0
20/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.77400	0.63600	0
20/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.34100	0.37600	0
20/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.74400	0.60900	0
20/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.36100	0.39900	0
20/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.71500	0.58200	0
20/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.38200	0.42200	0
20/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.55800	0.41200	0
20/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.39400	0.42000	0
20/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.53400	0.39400	4,400
20/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.42000	0.45200	0
20/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.51200	0.37600	0
20/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.44800	0.48400	0
20/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.49000	0.35900	0
20/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.47600	0.51700	0
20/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.47000	0.34200	0
20/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.50600	0.55000	0
20/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.45200	0.32700	0
20/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.53800	0.58500	0
20/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.43400	0.31300	0
20/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.57000	0.62100	0
20/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41700	0.29900	0
20/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.60300	0.65700	0
20/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.52100	0.41000	30,000
20/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.63800	0.70000	0
20/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38500	0.27300	0
20/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.67100	0.73100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37000	0.26100	117
20/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.70600	0.76900	0
20/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02700	0.00800	0
20/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.65300	0.80500	0
20/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.19400	0.12000	3,000
20/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.74900	0.84600	0
20/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02000	0.00600	0
20/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.74600	0.90300	0
20/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01700	0.00500	0
20/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.79300	0.95200	0
20/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01500	0.00400	0
20/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.84100	1.00100	0
20/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01300	0.00300	0
20/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.88900	1.05000	0
20/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01100	0.00300	0
20/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.93700	1.10000	0
20/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.14000	0.08500	0
20/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	0.99500	1.11100	0
20/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.26100	0.17900	0
20/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.04700	1.13700	0
20/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.25200	0.17300	330
20/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.08800	1.18100	0
20/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.12000	0.07200	0
20/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.12500	1.24800	0
20/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.23400	0.16000	0
20/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.17000	1.26800	0
20/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00500	0.00100	0
20/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.23100	1.39800	0
20/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.10300	0.06200	0
20/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.25800	1.38800	0
20/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00400	0.00100	0
20/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.33000	1.49800	0
20/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00300	0.00100	26,596
20/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.37900	1.54800	0
20/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00300	0.00100	0
20/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.42900	1.59800	0
20/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.18900	0.12800	0
20/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.42500	1.53600	0
20/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.18300	0.12400	0
20/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.46900	1.58200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00200	0.00000	0
20/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.57800	1.74700	0
20/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00200	0.00000	0
20/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.62800	1.79700	0
20/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.07100	0.04200	0
20/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.62600	1.76800	0
20/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.06800	0.04000	0
20/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.67300	1.81600	0
20/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.06500	0.03900	0
20/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.72000	1.86500	0
20/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.15100	0.10200	0
20/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.73700	1.86000	0
20/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.14600	0.09900	0
20/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.78200	1.90700	0
20/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.14100	0.09600	0
20/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.82700	1.95400	0
20/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.13700	0.09300	300
20/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	1.87300	2.00100	0
20/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.13300	0.09000	0
20/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	1.91900	2.04800	0
20/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.12900	0.08800	0
20/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	1.96500	2.09600	0
20/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.12600	0.08500	0
20/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.01200	2.14300	0
20/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.12200	0.08200	0
20/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.05800	2.19000	0
20/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.11900	0.07900	0
20/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.10500	2.23700	0
20/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.11500	0.07600	0
20/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.15100	2.28400	0
20/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.11100	0.07300	0
20/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.19700	2.33100	0
20/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.10700	0.07100	0
20/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.24300	2.37900	0
20/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.10400	0.06800	0
20/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.29000	2.42600	0
20/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.15700	0.12900	30,000
20/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.27400	2.41900	0
20/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.52600	2.69700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.57600	2.74700	0
20/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.62600	2.79700	0
20/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.67600	2.84700	0
20/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.72600	2.89700	0
20/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.77600	2.94700	0
20/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	2.97600	3.14700	0
20/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.07200	0.04600	0
20/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.85800	3.00400	0
20/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.07600	3.24700	0
20/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.12600	3.29700	0
20/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.17600	3.34700	0
20/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.22600	3.39700	0
20/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.27600	3.44700	0
20/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.32600	3.49700	0
20/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.37600	3.54700	0
20/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.42600	3.59700	0
20/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.47600	3.64700	0
20/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.52600	3.69700	0
20/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.57600	3.74700	0
20/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.62600	3.79700	0
20/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01100	0.00200	0
20/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.56600	3.72800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01000	0.00200	0
20/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.61500	3.77800	0
20/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01000	0.00200	0
20/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.66500	3.82800	0
20/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04700	0.03000	0
20/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.63300	3.78800	0
20/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.04600	0.02900	0
20/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.68200	3.83700	0
20/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.04500	0.02800	0
20/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.73100	3.88600	0
20/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.04400	0.02800	0
20/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.78000	3.93600	0
20/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.04300	0.02700	0
20/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.82900	3.98500	0
20/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.04200	0.02600	0
20/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	3.87800	4.03400	0
20/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.04100	0.02500	0
20/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	3.92700	4.08300	0
20/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.04000	0.02400	0
20/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	3.97600	4.13200	0
20/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03900	0.02300	0
20/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.02500	4.18100	0
20/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03800	0.02200	0
20/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.07400	4.23000	0
20/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03700	0.02100	0
20/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.12300	4.27900	0
20/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03600	0.02000	0
20/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.17200	4.32800	0
20/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03500	0.01900	0
20/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.22100	4.37700	0
20/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.03400	0.01900	0
20/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.27000	4.42700	0
20/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.52600	4.69700	0
20/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.57600	4.74700	0
20/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.62600	4.79700	0
20/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.67600	4.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.72600	4.89700	0
20/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.77600	4.94700	0
20/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	4.97600	5.14700	0
20/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02500	0.01100	0
20/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.81100	4.96900	0
20/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.07600	5.24700	0
20/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.12600	5.29700	0
20/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.17600	5.34700	0
20/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.27600	5.44700	0
20/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.32600	5.49700	0
20/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.37600	5.54700	0
20/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.42600	5.59700	0
20/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.47600	5.64700	0
20/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.57600	5.74700	0
20/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.62600	5.79700	0
20/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.55600	5.72600	0
20/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.60600	5.77600	0
20/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.65600	5.82600	0
20/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01600	0.00600	0
20/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.60200	5.76400	0
20/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01600	0.00500	0
20/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.65200	5.81300	0
20/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01500	0.00500	0
20/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.70100	5.86300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01500	0.00500	0
20/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.75100	5.91300	0
20/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01400	0.00500	0
20/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.80000	5.96300	0
20/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01400	0.00400	0
20/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.85000	6.01200	0
20/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01400	0.00400	0
20/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	5.90000	6.06200	0
20/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01300	0.00400	0
20/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	5.94900	6.11200	0
20/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01300	0.00400	0
20/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	5.99900	6.16200	0
20/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.01200	0.00400	0
20/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.04800	6.21200	0
20/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.01200	0.00300	0
20/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.09800	6.26100	0
20/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01100	0.00300	0
20/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.14700	6.31100	0
20/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.01100	0.00300	0
20/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.19700	6.36100	0
20/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.01000	0.00300	0
20/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.24600	6.41100	0
20/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.52600	6.69700	0
20/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.57600	6.74700	0
20/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.67600	6.84700	0
20/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.72600	6.89700	0
20/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.77600	6.94700	0
20/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00600	0.00200	0
20/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.79200	6.96000	0
20/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.47600	7.64700	0
20/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.57600	7.74700	0
20/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.62600	7.79700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.55500	7.72600	0
20/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.60500	7.77600	0
20/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.65500	7.82600	0
20/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.58800	7.75900	0
20/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.63800	7.80900	0
20/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.68800	7.85900	0
20/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.73800	7.90900	0
20/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.78800	7.95900	0
20/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.83800	8.00900	0
20/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	7.88700	8.05900	0
20/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	7.93700	8.10900	0
20/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	7.98700	8.15900	0
20/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.03700	8.20900	0
20/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.08700	8.25900	0
20/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.13700	8.30900	0
20/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.18700	8.35800	0
20/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.23700	8.40800	0
20/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.52600	8.69700	0
20/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.57600	8.74700	0
20/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.67600	8.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.72600	8.89700	0
20/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.77600	8.94700	0
20/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.47600	9.64700	0
20/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.80950	11.62500	169
20/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.56300	3.38200	0
20/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.41300	3.23200	0
20/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.31300	3.13200	0
20/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.26300	3.08200	0
20/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.21300	3.03200	0
20/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.11300	2.93200	0
20/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.06300	2.88200	0
20/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.91300	2.73200	0
20/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.86300	2.68200	0
20/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.81300	2.63200	0
20/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.76300	2.58200	0
20/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.71300	2.53200	0
20/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.66300	2.48200	0
20/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.61300	2.43200	0
20/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.56300	2.38200	0
20/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.51300	2.33200	0
20/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.46300	2.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.41300	2.23200	0
20/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.36300	2.18200	0
20/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.31300	2.13200	0
20/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.26400	2.08200	0
20/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.21400	2.03200	0
20/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.16400	1.98200	0
20/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.11400	1.93200	0
20/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.06400	1.88200	0
20/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.01400	1.83300	0
20/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.96400	1.78300	0
20/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.91400	1.73300	0
20/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.86400	1.68300	0
20/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.81500	1.63300	0
20/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.76500	1.58300	0
20/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.71500	1.53300	0
20/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.66500	1.48300	0
20/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.61500	1.43400	0
20/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00200	0.00200	0
20/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.56600	1.38400	0
20/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.51600	1.33400	0
20/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.46600	1.28500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00300	0.00300	0
20/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.41700	1.23500	0
20/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00300	0
20/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.36700	1.18500	0
20/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00400	0.00300	0
20/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.31700	1.13600	0
20/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00400	0.00400	0
20/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.26800	1.08700	0
20/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00500	0.00500	0
20/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.21800	1.03700	0
20/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00500	0.00500	0
20/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.16900	0.98900	0
20/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00600	0.00700	0
20/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.12000	0.94000	0
20/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00700	0.00800	0
20/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.07100	0.89200	0
20/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00800	0.01000	0
20/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.02200	0.84400	0
20/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00900	0.01200	0
20/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.97400	0.79700	0
20/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01100	0.01500	0
20/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.92600	0.75000	0
20/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01300	0.01800	0
20/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.87900	0.70400	0
20/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.01600	0.02200	0
20/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.83200	0.65800	0
20/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.01900	0.02600	0
20/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.78600	0.61300	0
20/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02300	0.03100	0
20/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.74100	0.56900	0
20/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02800	0.03700	0
20/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.69600	0.52600	0
20/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03300	0.04400	0
20/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.65200	0.48400	0
20/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03900	0.05200	0
20/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.61000	0.44300	0
20/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04700	0.06100	0
20/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.56800	0.40300	0
20/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05500	0.07100	0
20/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.52700	0.36500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.06400	0.08300	0
20/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.48800	0.32900	0
20/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.07500	0.09700	0
20/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.44900	0.29400	0
20/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.08600	0.11200	0
20/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.41300	0.26100	0
20/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.10000	0.12900	0
20/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.37700	0.23000	0
20/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.11400	0.14800	0
20/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.34400	0.20200	0
20/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.13100	0.17000	0
20/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.31200	0.17900	0
20/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.14900	0.19700	0
20/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.28100	0.15900	0
20/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.16800	0.22700	0
20/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.25300	0.14100	0
20/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.19000	0.25900	0
20/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.22600	0.12400	0
20/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.21300	0.29200	0
20/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.20400	0.11000	0
20/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.24100	0.32800	0
20/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.18400	0.09700	0
20/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.27100	0.36500	0
20/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.16600	0.08500	0
20/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.30300	0.40300	0
20/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.14900	0.07500	0
20/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.33600	0.44300	0
20/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13400	0.06600	0
20/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.37100	0.48400	0
20/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12000	0.05800	0
20/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.40700	0.52600	0
20/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.10800	0.05100	0
20/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.44500	0.56900	0
20/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.58400	0.49500	50
20/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.62500	0.72000	0
20/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.56100	0.47400	0
20/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.65200	0.74900	0
20/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.07700	0.03400	0
20/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.56400	0.70200	0
20/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.06900	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.60600	0.74800	0
20/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.06200	0.02600	28
20/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.64900	0.79400	0
20/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.05500	0.02300	0
20/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.69200	0.84100	0
20/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.04900	0.02000	0
20/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.73600	0.88800	0
20/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.04400	0.01800	0
20/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.78100	0.93600	0
20/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.03900	0.01600	0
20/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.82600	0.98400	0
20/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.03500	0.01400	0
20/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.87200	1.03200	0
20/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.03100	0.01200	0
20/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.91800	1.08000	0
20/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.02800	0.01100	0
20/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.96500	1.12900	0
20/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.02500	0.00900	8,032
20/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.01200	1.17700	0
20/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.02200	0.00800	0
20/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.05900	1.22600	0
20/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.02000	0.00700	0
20/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.10700	1.27500	0
20/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01800	0.00700	0
20/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.15500	1.32500	0
20/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.01600	0.00600	0
20/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.20300	1.37400	0
20/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.19300	0.13400	0
20/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.25500	1.38000	0
20/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.18200	0.12600	0
20/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.29400	1.42200	0
20/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.17200	0.11800	0
20/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.33400	1.46400	0
20/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.01000	0.00400	0
20/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.39700	1.57200	0
20/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00900	0.00300	0
20/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.44600	1.62100	0
20/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00800	0.00300	0
20/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.49500	1.67100	0
20/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00700	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.54400	1.72100	0
20/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00700	0.00200	0
20/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.59400	1.77000	0
20/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00600	0.00200	0
20/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.64300	1.82000	0
20/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00500	0.00200	0
20/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.69200	1.87000	0
20/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00500	0.00200	0
20/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.74200	1.92000	0
20/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00400	0.00200	0
20/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.79100	1.97000	0
20/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00400	0.00100	0
20/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.84100	2.01900	0
20/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00400	0.00100	0
20/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.89100	2.06900	0
20/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00300	0.00100	11,194
20/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.94000	2.11900	0
20/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00300	0.00100	0
20/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.99000	2.16900	0
20/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00300	0.00100	0
20/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.04000	2.21900	0
20/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.08900	2.26900	0
20/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.13900	2.31900	0
20/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.18900	2.36900	0
20/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.23900	2.41900	0
20/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.28900	2.46900	0
20/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.33900	2.51900	0
20/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.38800	2.56900	0
20/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.43800	2.61900	0
20/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.48800	2.66900	0
20/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.53800	2.71800	0
20/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.58800	2.76800	0
20/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.63800	2.81800	0
20/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.68800	2.86800	0
20/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.73800	2.91800	0
20/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.78800	2.96800	0
20/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.83800	3.01800	0
20/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.88800	3.06800	0
20/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00100	0.00000	8,032
20/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.93800	3.11800	0
20/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.03800	3.21800	0
20/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.08800	3.26800	0
20/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.13800	3.31800	0
20/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.18700	3.36800	0
20/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.23700	3.41800	0
20/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.28700	3.46800	0
20/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.33700	3.51800	0
20/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.38700	3.56800	0
20/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.43700	3.61800	0
20/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.48700	3.66800	0
20/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.53700	3.71800	0
20/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.58700	3.76800	0
20/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.63700	3.81800	0
20/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.68700	3.86800	0
20/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.73700	3.91800	0
20/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.78700	3.96800	0
20/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.83700	4.01800	0
20/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.88700	4.06800	0
20/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.93700	4.11800	0
20/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.98700	4.16800	0
20/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.03700	4.21800	0
20/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.08700	4.26800	0
20/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.13700	4.31800	0
20/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.18700	4.36800	0
20/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.23700	4.41800	0
20/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.28700	4.46800	0
20/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.33700	4.51800	0
20/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.38700	4.56800	0
20/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.43700	4.61800	0
20/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.48700	4.66800	0
20/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.53700	4.71800	0
20/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.58700	4.76800	0
20/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.63700	4.81800	0
20/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.68700	4.86800	0
20/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.73700	4.91800	0
20/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.78700	4.96800	0
20/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.83700	5.01800	0
20/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.88700	5.06800	0
20/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.93700	5.11800	0
20/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.98700	5.16800	0
20/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.03700	5.21800	0
20/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.08700	5.26800	0
20/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.13700	5.31800	0
20/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.18700	5.36800	0
20/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.23700	5.41800	0
20/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.28700	5.46800	0
20/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.33700	5.51800	0
20/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.38700	5.56800	0
20/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.43700	5.61800	0
20/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.48700	5.66800	0
20/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.53700	5.71800	0
20/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.58700	5.76800	0
20/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.63700	5.81800	0
20/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.68700	5.86800	0
20/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.73700	5.91800	0
20/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.78700	5.96800	0
20/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.83700	6.01800	0
20/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.88700	6.06800	0
20/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.93700	6.11800	0
20/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.98700	6.16800	0
20/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
20/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.03700	6.21800	0
20/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.08700	6.26800	0
20/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.13700	6.31800	0
20/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.18700	6.36800	0
20/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.23700	6.41800	0
20/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.28700	6.46800	0
20/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.33700	6.51800	0
20/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.38700	6.56800	0
20/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.43700	6.61800	0
20/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.48700	6.66800	0
20/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.53700	6.71800	0
20/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.58700	6.76800	0
20/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.63700	6.81800	0
20/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.68700	6.86800	0
20/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.73700	6.91800	0
20/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.78700	6.96800	0
20/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.83700	7.01800	0
20/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.88700	7.06800	0
20/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.93700	7.11800	0
20/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.98700	7.16800	0
20/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.03700	7.21800	0
20/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.08700	7.26800	0
20/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.13700	7.31800	0
20/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.18700	7.36800	0
20/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.23700	7.41800	0
20/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.28700	7.46800	0
20/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.33700	7.51800	0
20/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.38700	7.56800	0
20/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.43700	7.61800	0
20/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.48700	7.66800	0
20/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.53700	7.71800	0
20/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.58700	7.76800	0
20/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.63700	7.81800	0
20/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.68700	7.86800	0
20/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.73700	7.91800	0
20/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.78700	7.96800	0
20/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.83700	8.01800	0
20/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.88700	8.06800	0
20/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.93700	8.11800	0
20/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.98700	8.16800	0
20/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.03700	8.21800	0
20/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.08700	8.26800	0
20/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.13700	8.31800	0
20/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.18700	8.36800	0
20/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.23700	8.41800	0
20/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.28700	8.46800	0
20/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.33700	8.51800	0
20/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.38700	8.56800	0
20/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.43700	8.61800	0
20/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.48700	8.66800	0
20/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.53700	8.71800	0
20/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.58700	8.76800	0
20/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.63700	8.81800	0
20/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.68700	8.86800	0
20/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.73700	8.91800	0
20/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.78700	8.96800	0
20/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.83700	9.01800	0
20/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.88700	9.06800	0
20/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.93700	9.11800	0
20/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.08700	9.26800	0
20/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.13700	9.31800	0
20/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.18700	9.36800	0
20/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.23700	9.41800	0
20/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.28700	9.46800	0
20/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.33700	9.51800	0
20/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.38700	9.56800	0
20/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.43700	9.61800	0
20/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.48700	9.66800	0
20/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.53700	9.71800	0
20/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.58700	9.76800	0
20/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.63700	9.81800	0
20/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.68700	9.86800	0
20/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.73700	9.91800	0
20/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.78700	9.96800	0
20/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.83700	10.01800	0
20/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.88700	10.06800	0
20/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.93700	10.11800	0
20/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.98700	10.16800	0
20/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.03700	10.21800	0
20/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.08700	10.26800	0
20/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.13700	10.31800	0
20/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.18700	10.36800	0
20/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.23700	10.41800	0
20/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.28700	10.46800	0
20/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.33700	10.51800	0
20/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.38700	10.56800	0
20/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.43700	10.61800	0
20/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.48700	10.66800	0
20/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.53700	10.71800	0
20/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.58700	10.76800	0
20/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.63700	10.81800	0
20/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.68700	10.86800	0
20/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.73700	10.91800	0
20/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.78700	10.96800	0
20/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.83700	11.01800	0
20/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.88700	11.06800	0
20/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.09100	0.08750	0
20/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01950	0.01611	0
20/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00001	0
20/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00956	0.00624	0
20/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00006	0.00014	0
20/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00895	0.00641	0
20/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00085	0.00181	0
20/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00173	0.00074	0
20/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00223	0.00464	0
20/05/2010	€ / R On 13-December-10			Foreign Exchange Future	10.21090	9.99700	2,135
20/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.59600	2.38800	0
20/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.54600	2.33800	0
20/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.49600	2.28800	0
20/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.44600	2.23800	0
20/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.39600	2.18800	0
20/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.34600	2.13800	0
20/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.29600	2.08800	0
20/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.19600	1.98800	0
20/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.14600	1.93800	0
20/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.09600	1.88800	0
20/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.36900	2.15800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00800	0.01100	0
20/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.32000	2.10800	0
20/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00900	0.01100	0
20/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.27000	2.05900	0
20/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00900	0.01200	0
20/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.22100	2.01000	0
20/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01000	0.01300	0
20/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.12200	1.91200	0
20/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01100	0.01500	0
20/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.74600	1.53800	0
20/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.02400	1.81600	0
20/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01300	0.01900	0
20/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.97500	1.76700	0
20/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01400	0.02000	0
20/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.59600	1.38800	0
20/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.54600	1.33800	0
20/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.82900	1.62400	0
20/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01800	0.02700	0
20/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.44600	1.23800	0
20/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.39600	1.18800	0
20/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.68400	1.48200	0
20/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.03500	0
20/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.29700	1.08900	0
20/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.19700	0.98900	0
20/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.14700	0.94000	0
20/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00200	0
20/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.09700	0.89100	0
20/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00300	0
20/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.40000	1.20500	0
20/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03900	0.05800	0
20/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.35300	1.16000	0
20/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04200	0.06300	0
20/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.30700	1.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04600	0.06900	0
20/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.26100	1.07100	0
20/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05000	0.07400	0
20/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.17000	0.99200	0
20/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05900	0.09500	0
20/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.75300	0.55500	0
20/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00700	0.01700	0
20/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.08000	0.91600	0
20/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06900	0.11900	0
20/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.04000	0.87900	0
20/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07900	0.13200	0
20/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.61000	0.42100	0
20/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01400	0.03300	0
20/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.56300	0.37900	0
20/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01700	0.04100	0
20/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.92400	0.77400	0
20/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.11300	0.17700	0
20/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.47300	0.29900	0
20/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02700	0.06100	0
20/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.42900	0.26200	0
20/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03300	0.07400	0
20/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.81700	0.67900	0
20/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.15600	0.23200	0
20/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.34600	0.19500	0
20/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.05000	0.10700	0
20/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.26900	0.13800	0
20/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.07300	0.15000	0
20/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.23400	0.11800	0
20/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.08800	0.18000	0
20/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.20100	0.10000	0
20/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.10500	0.21200	0
20/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.63200	0.51500	0
20/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.27100	0.36800	0
20/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.60400	0.49100	0
20/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.29300	0.39400	0
20/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.57800	0.46800	0
20/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.31700	0.42100	0
20/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.55200	0.44600	0
20/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.34100	0.44900	0
20/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.50400	0.40900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.39300	0.51200	0
20/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.06400	0.03100	0
20/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.31800	0.49300	0
20/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.46000	0.37600	0
20/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.44900	0.57900	0
20/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.44200	0.36000	0
20/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.48100	0.61300	0
20/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.42400	0.34600	60
20/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.51300	0.64900	0
20/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.03300	0.01500	0
20/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.48700	0.67700	0
20/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.39100	0.31800	0
20/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.58000	0.72100	0
20/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.02300	0.01100	0
20/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.57700	0.77300	0
20/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.20000	0.15100	2,530
20/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.64600	0.80800	0
20/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.34700	0.28200	0
20/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.68600	0.83500	0
20/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01400	0.00700	0
20/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.71800	0.91900	0
20/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01000	0.00500	0
20/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.81400	1.01700	0
20/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00900	0.00400	0
20/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.86300	1.06600	0
20/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00700	0.00300	0
20/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.91100	1.11500	0
20/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.27600	0.22300	0
20/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.91500	1.07600	0
20/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.26600	0.21500	0
20/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.95500	1.11800	0
20/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.25600	0.20700	0
20/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.99500	1.16000	0
20/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.24700	0.20000	0
20/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.03600	1.20300	0
20/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.23100	0.18600	0
20/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.12000	1.28900	0
20/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00300	0.00100	0
20/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.25700	1.46300	0
20/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.21500	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.20400	1.37700	0
20/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.20800	0.16800	0
20/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.24700	1.42100	0
20/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00100	25
20/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.40600	1.61300	0
20/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.45500	1.66300	0
20/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.18900	0.15200	0
20/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.37800	1.55500	0
20/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.55500	1.76300	0
20/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.60500	1.81200	0
20/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.17200	0.13800	0
20/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.51100	1.69100	0
20/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.70500	1.91200	0
20/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.06800	0.05000	0
20/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.67900	1.87200	0
20/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.80500	2.01200	0
20/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.85500	2.06200	0
20/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.90400	2.11200	0
20/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.14500	0.11600	0
20/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.78400	1.96900	0
20/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.14100	0.11300	0
20/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.83000	2.01600	0
20/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.13700	0.11000	0
20/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.87600	2.06300	0
20/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.13400	0.10700	0
20/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.92300	2.11000	0
20/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.13000	0.10300	0
20/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.96900	2.15600	0
20/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.12700	0.10000	0
20/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.01600	2.20300	0
20/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.25400	2.46200	0
20/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.12100	0.09300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.11000	2.29600	0
20/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.11700	0.09000	0
20/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.15600	2.34300	0
20/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.10600	0.08200	0
20/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.29500	2.48500	0
20/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.09700	0.07400	0
20/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.43600	2.62700	0
20/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.08100	0.06200	0
20/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.72000	2.91500	0
20/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.07700	0.05900	0
20/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.81600	3.01200	0
20/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.40400	3.61200	0
20/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.45400	3.66200	0
20/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.50400	3.71200	0
20/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.55400	3.76200	0
20/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.60400	3.81200	0
20/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.65400	3.86200	0
20/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.70400	3.91200	0
20/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.80400	4.01200	0
20/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.85400	4.06200	0
20/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.90400	4.11200	0
20/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04800	0.03700	0
20/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.68700	3.89000	0
20/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04700	0.03600	0
20/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.73600	3.93900	0
20/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04600	0.03500	0
20/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.78500	3.98800	0
20/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.04500	0.03400	0
20/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.83400	4.03700	0
20/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04300	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.93200	4.13400	0
20/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.25400	4.46200	0
20/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.04200	0.02800	0
20/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.03100	4.23100	0
20/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.04000	0.02600	0
20/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.07900	4.27900	0
20/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03600	0.02200	0
20/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.22500	4.42500	0
20/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.03200	0.01900	0
20/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.37100	4.57200	0
20/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02600	0.01300	0
20/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.66500	4.86600	0
20/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.02400	0.01200	0
20/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.76300	4.96500	0
20/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.40400	5.61200	0
20/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.45400	5.66200	0
20/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.50400	5.71200	0
20/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.55400	5.76200	0
20/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.60400	5.81200	0
20/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.65400	5.86200	0
20/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.70400	5.91200	0
20/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.80400	6.01200	0
20/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.85400	6.06200	0
20/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.90400	6.11200	0
20/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01300	0.00400	0
20/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.65200	5.85700	0
20/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01300	0.00300	0
20/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.70200	5.90600	0
20/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.75100	5.95600	0
20/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01200	0.00300	0
20/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.80100	6.00600	0
20/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01100	0.00300	0
20/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.90000	6.10600	0
20/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.25400	6.46200	0
20/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01000	0.00300	0
20/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.99900	6.20600	0
20/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01000	0.00300	0
20/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.04900	6.25600	0
20/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00800	0.00200	0
20/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.19700	6.40500	0
20/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00700	0.00200	0
20/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.34600	6.55500	0
20/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00500	0.00200	0
20/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.64400	6.85500	0
20/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00500	0.00200	0
20/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.74400	6.95500	0
20/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.40400	7.61200	0
20/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.45400	7.66200	0
20/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.50400	7.71200	0
20/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.55400	7.76200	0
20/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.60400	7.81200	0
20/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.65400	7.86200	0
20/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.70400	7.91200	0
20/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.80400	8.01200	0
20/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.85400	8.06200	0
20/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.90400	8.11200	0
20/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.64100	7.85400	0
20/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.69100	7.90400	0
20/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.74100	7.95400	0
20/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.79100	8.00400	0
20/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.89000	8.10400	0
20/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.25400	8.46200	0
20/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.99000	8.20400	0
20/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.04000	8.25400	0
20/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.19000	8.40400	0
20/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.34000	8.55400	0
20/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.64000	8.85400	0
20/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.74000	8.95300	0
20/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.40400	9.61200	0
20/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.45400	9.66200	0
20/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.50400	9.71200	0
20/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.55400	9.76200	0
20/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.60400	9.81200	0
20/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.65400	9.86200	0
20/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.70400	9.91200	0
20/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.80400	10.01200	0
20/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.85400	10.06200	0
20/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.90400	10.11200	0
20/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.63900	9.85300	0
20/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.68900	9.90300	0
20/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.73900	9.95300	0
20/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.78900	10.00300	0
20/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.88900	10.10300	0
20/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.25400	10.46200	0
20/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.98900	10.20300	0
20/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.03900	10.25300	0
20/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.18900	10.40300	0
20/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.33900	10.55300	0
20/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.63900	10.85300	0
20/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.73900	10.95300	0
20/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.61950	6.65130	4,400
20/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.05900	4.09300	0
20/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.00900	4.04300	0
20/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.95900	3.99300	0
20/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.90900	3.94300	0
20/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.80900	3.84300	0
20/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.75900	3.79300	0
20/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.70900	3.74300	0
20/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.65900	3.69300	0
20/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.60900	3.64300	0
20/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.55900	3.59300	0
20/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.50900	3.54300	0
20/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.45900	3.49300	0
20/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.40900	3.44300	0
20/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.35900	3.39300	0
20/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.30900	3.34300	0
20/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.05900	3.09300	0
20/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.00900	3.04300	0
20/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.95900	2.99300	0
20/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.90900	2.94300	0
20/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.80900	2.84300	0
20/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.75900	2.79300	0
20/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.70900	2.74300	0
20/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.65900	2.69300	0
20/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.60900	2.64300	0
20/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.55900	2.59300	0
20/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.50900	2.54300	0
20/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.45900	2.49300	0
20/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.40900	2.44300	0
20/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.35900	2.39300	0
20/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.30900	2.34300	0
20/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.05900	2.09300	0
20/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.00900	2.04300	0
20/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.95900	1.99300	0
20/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.90900	1.94300	0
20/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.80900	1.84300	0
20/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.75900	1.79300	0
20/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.70900	1.74300	0
20/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.65900	1.69300	0
20/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.60900	1.64300	0
20/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.55900	1.59300	0
20/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.50900	1.54300	0
20/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.45900	1.49300	0
20/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.40900	1.44300	0
20/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.35900	1.39300	0
20/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.30900	1.34300	0
20/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.05900	1.09300	0
20/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.00900	1.04300	0
20/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.96000	0.99300	0
20/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.91000	0.94300	0
20/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.81000	0.84300	0
20/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.76000	0.79400	0
20/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
20/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.71100	0.74400	0
20/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.66100	0.69400	0
20/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
20/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.61200	0.64500	0
20/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00300	0.00200	0
20/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.56200	0.59600	0
20/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
20/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.51400	0.54700	0
20/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00500	0.00400	0
20/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.46500	0.49800	0
20/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00600	0.00500	0
20/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.41700	0.45000	0
20/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00800	0.00700	0
20/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.37000	0.40300	0
20/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01100	0.01000	0
20/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.32400	0.35700	0
20/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01500	0.01400	0
20/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.12200	0.15000	0
20/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.06300	0.05700	0
20/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.09100	0.11700	0
20/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08200	0.07400	0
20/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.07100	0.08800	0
20/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.11200	0.09500	0
20/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.05500	0.06900	0
20/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.14600	0.12600	0
20/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.04300	0.05400	0
20/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18400	0.16100	0
20/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.03300	0.04200	0
20/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.22400	0.19900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.02500	0.03300	0
20/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.26600	0.24000	0
20/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.01900	0.02500	0
20/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.31000	0.28200	0
20/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.18300	0.19600	0
20/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.46400	0.44500	0
20/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.17100	0.18300	200
20/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.50200	0.48200	0
20/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00900	0.01200	0
20/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.45000	0.41900	0
20/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00700	0.01000	0
20/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.49800	0.46700	0
20/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00600	0.00800	0
20/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.54700	0.51500	0
20/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00500	0.00600	0
20/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.59600	0.56300	0
20/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00400	0.00500	0
20/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.64500	0.61200	0
20/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00300	0.00400	0
20/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.69400	0.66100	0
20/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.94100	1.90700	0
20/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.99100	1.95700	0
20/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.04100	2.00700	0
20/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.09100	2.05700	0
20/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.19100	2.15700	0
20/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.24100	2.20700	0
20/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.29100	2.25700	0
20/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.34100	2.30700	0
20/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.39100	2.35700	0
20/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.44100	2.40700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.49100	2.45700	0
20/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.54100	2.50700	0
20/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.59100	2.55700	0
20/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.64100	2.60700	0
20/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.69100	2.65700	0
20/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.94100	3.90700	0
20/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.99100	3.95700	0
20/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.04100	4.00700	0
20/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.09100	4.05700	0
20/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.19100	4.15700	0
20/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.24100	4.20700	0
20/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.29100	4.25700	0
20/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.34100	4.30700	0
20/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.39100	4.35700	0
20/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.44100	4.40700	0
20/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.49100	4.45700	0
20/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.54100	4.50700	0
20/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.59100	4.55700	0
20/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.64100	4.60700	0
20/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.69100	4.65700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.94100	5.90700	0
20/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.99100	5.95700	0
20/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.04100	6.00700	0
20/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.09100	6.05700	0
20/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.19100	6.15700	0
20/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.24100	6.20700	0
20/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.29100	6.25700	0
20/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.34100	6.30700	0
20/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.39100	6.35700	0
20/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.44100	6.40700	0
20/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.49100	6.45700	0
20/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.54100	6.50700	0
20/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.59100	6.55700	0
20/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.64100	6.60700	0
20/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.69100	6.65700	0
20/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.94100	7.90700	0
20/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.99100	7.95700	0
20/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.04100	8.00700	0
20/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.09100	8.05700	0
20/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.19100	8.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.24100	8.20700	0
20/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.29100	8.25700	0
20/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.34100	8.30700	0
20/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.39100	8.35700	0
20/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.44100	8.40700	0
20/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.49100	8.45700	0
20/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.54100	8.50700	0
20/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.59100	8.55700	0
20/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.64100	8.60700	0
20/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.69100	8.65700	0
20/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.62050	7.59430	0
20/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.28200	0.25000	0
20/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.02300	0.01800	0
20/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.23900	0.20600	0
20/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.03000	0.02400	0
20/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.19800	0.16500	0
20/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.03900	0.03300	0
20/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.29200	0.25100	0
20/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.17200	0.15700	0
<b>Futures Open Interest</b>							<b>374,569.00</b>
<b>Options Open Interest</b>							<b>326,844.00</b>
<b>Total</b>							<b>701,413.00</b>