



Currency Futures & Options Monthly Statistics

From: 01/04/2010 To: 01/04/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010			Foreign Exchange Future	7.35920	7.43280	259,317
01/04/2010	\$ / R On 14 June 2010	8.40	C	Foreign Exchange Future	0.01000	0.01300	0
01/04/2010	\$ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	3.20900	3.28300	0
01/04/2010	\$ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	3.15900	3.23300	0
01/04/2010	\$ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	1.61000	1.68300	0
01/04/2010	\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	2.60900	2.68300	0
01/04/2010	\$ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.45	C	Foreign Exchange Future	0.13800	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	6.45	C	Foreign Exchange Future	0.91400	0.98600	0
01/04/2010	\$ / R On 14 June 2010	5.45	C	Foreign Exchange Future	1.90900	1.98300	0
01/04/2010	\$ / R On 14 June 2010	4.45	C	Foreign Exchange Future	2.90900	2.98300	0
01/04/2010	\$ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.35	C	Foreign Exchange Future	1.01200	1.08500	0
01/04/2010	\$ / R On 14 June 2010	5.35	C	Foreign Exchange Future	2.00900	2.08300	0
01/04/2010	\$ / R On 14 June 2010	4.35	C	Foreign Exchange Future	3.00900	3.08300	0
01/04/2010	\$ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.23600	0.28800	0
01/04/2010	\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	1.11100	1.18500	0
01/04/2010	\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	3.10900	3.18300	0
01/04/2010	\$ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.30	C	Foreign Exchange Future	0.01300	0.01700	140
01/04/2010	\$ / R On 14 June 2010	7.30	C	Foreign Exchange Future	0.20700	0.25600	0
01/04/2010	\$ / R On 14 June 2010	6.30	C	Foreign Exchange Future	1.06200	1.13500	0
01/04/2010	\$ / R On 14 June 2010	5.30	C	Foreign Exchange Future	2.05900	2.13300	0
01/04/2010	\$ / R On 14 June 2010	4.30	C	Foreign Exchange Future	3.05900	3.13300	0
01/04/2010	\$ / R On 14 June 2010	8.45	C	Foreign Exchange Future	0.00800	0.01100	0
01/04/2010	\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.70	C	Foreign Exchange Future	0.00400	0.00600	0
01/04/2010	\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.67600	0.74500	0
01/04/2010	\$ / R On 14 June 2010	5.70	C	Foreign Exchange Future	1.65900	1.73300	0
01/04/2010	\$ / R On 14 June 2010	4.70	C	Foreign Exchange Future	2.65900	2.73300	0
01/04/2010	\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00700	0.01000	0
01/04/2010	\$ / R On 14 June 2010	7.50	C	Foreign Exchange Future	0.12100	0.15100	600
01/04/2010	\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.85900	1.93300	0
01/04/2010	\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.85900	2.93300	0
01/04/2010	\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00600	0.00900	0
01/04/2010	\$ / R On 14 June 2010	7.55	C	Foreign Exchange Future	0.10600	0.13300	1,430
01/04/2010	\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.81800	0.88900	0
01/04/2010	\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.80900	1.88300	0
01/04/2010	\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.80900	2.88300	0
01/04/2010	\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00600	0.00800	0
01/04/2010	\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.77000	0.84000	0
01/04/2010	\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.75900	1.83300	0
01/04/2010	\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.75900	2.83300	0
01/04/2010	\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.72300	0.79200	0
01/04/2010	\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.70900	1.78300	0
01/04/2010	\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.70900	2.78300	0
01/04/2010	\$ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 14 June 2010	7.80	C	Foreign Exchange Future	0.05300	0.06800	21,795
01/04/2010	\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.58500	0.65200	0
01/04/2010	\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	1.56000	1.63300	0
01/04/2010	\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	2.55900	2.63300	0
01/04/2010	\$ / R On 14 June 2010	7.85	C	Foreign Exchange Future	0.04600	0.05900	450
01/04/2010	\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.54100	0.60700	0
01/04/2010	\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	1.51000	1.58300	0
01/04/2010	\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	2.50900	2.58300	0
01/04/2010	\$ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 14 June 2010	7.90	C	Foreign Exchange Future	0.04000	0.05100	55
01/04/2010	\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.49700	0.56200	0
01/04/2010	\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	1.46000	1.53300	0
01/04/2010	\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	2.45900	2.53300	0
01/04/2010	\$ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.30200	0.35800	0
01/04/2010	\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	1.21100	1.28400	0
01/04/2010	\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	2.20900	2.28300	0
01/04/2010	\$ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 14 June 2010	8.10	C	Foreign Exchange Future	0.02200	0.02900	0
01/04/2010	\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.33800	0.39600	0
01/04/2010	\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	1.26000	1.33400	0
01/04/2010	\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	2.25900	2.33300	0
01/04/2010	\$ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.95	C	Foreign Exchange Future	0.03400	0.04500	0
01/04/2010	\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	3.25900	3.33300	0
01/04/2010	\$ / R On 14 June 2010	7.40	C	Foreign Exchange Future	0.15800	0.19700	0
01/04/2010	\$ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.70900	3.78300	0
01/04/2010	\$ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	3.50900	3.58300	0
01/04/2010	\$ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	3.45900	3.53300	0
01/04/2010	\$ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	3.35900	3.43300	0
01/04/2010	\$ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.37600	0.43600	0
01/04/2010	\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	1.31000	1.38400	0
01/04/2010	\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	2.30900	2.38300	0
01/04/2010	\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	3.30900	3.38300	0
01/04/2010	\$ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.75900	3.83300	0
01/04/2010	\$ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 14 June 2010	8.05	C	Foreign Exchange Future	0.02600	0.03400	0
01/04/2010	\$ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	26,596
01/04/2010	\$ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
01/04/2010	\$ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 14 June 2010	8.00	C	Foreign Exchange Future	0.03000	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.70	C	Foreign Exchange Future	3.65900	3.73300	0
01/04/2010	\$ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	3.55900	3.63300	0
01/04/2010	\$ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	3.40900	3.48300	0
01/04/2010	\$ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.45500	0.51900	0
01/04/2010	\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	1.41000	1.48300	0
01/04/2010	\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	2.40900	2.48300	0
01/04/2010	\$ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.41500	0.47700	0
01/04/2010	\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	1.36000	1.43400	0
01/04/2010	\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00100	0.00200	21,795
01/04/2010	\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.26800	0.32200	0
01/04/2010	\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	1.16100	1.23400	0
01/04/2010	\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	2.15900	2.23300	0
01/04/2010	\$ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 14 June 2010	7.35	C	Foreign Exchange Future	0.17900	0.22500	0
01/04/2010	\$ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.86600	0.93700	0
01/04/2010	\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	2.35900	2.43300	0
01/04/2010	\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.85900	3.93300	0
01/04/2010	\$ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.25	C	Foreign Exchange Future	0.01500	0.01900	0
01/04/2010	\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.63000	0.69800	0
01/04/2010	\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	2.10900	2.18300	0
01/04/2010	\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	3.60900	3.68300	0
01/04/2010	\$ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.60	C	Foreign Exchange Future	0.09200	0.11600	6,350
01/04/2010	\$ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	21,978
01/04/2010	\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00100	0.00200	21,978
01/04/2010	\$ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.65	C	Foreign Exchange Future	0.08000	0.10200	100
01/04/2010	\$ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.70	C	Foreign Exchange Future	0.07000	0.08900	17,000
01/04/2010	\$ / R On 14 June 2010	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.75	C	Foreign Exchange Future	0.06100	0.07800	33
01/04/2010	\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.15	C	Foreign Exchange Future	0.01900	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.35	C	Foreign Exchange Future	0.01100	0.01500	1,900
01/04/2010	\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	8.20	C	Foreign Exchange Future	0.01700	0.02200	135
01/04/2010	\$ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	12.45	P	Foreign Exchange Future	5.09100	5.01700	0
01/04/2010	\$ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.85800	0.78900	6
01/04/2010	\$ / R On 14 June 2010	10.40	P	Foreign Exchange Future	3.04100	2.96700	0
01/04/2010	\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.14100	3.06700	0
01/04/2010	\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.24100	5.16700	0
01/04/2010	\$ / R On 14 June 2010	8.35	P	Foreign Exchange Future	1.00200	0.93200	0
01/04/2010	\$ / R On 14 June 2010	10.45	P	Foreign Exchange Future	3.09100	3.01700	0
01/04/2010	\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.19100	3.11700	0
01/04/2010	\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.29100	3.21700	0
01/04/2010	\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	5.39100	5.31700	0
01/04/2010	\$ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.81000	0.74300	0
01/04/2010	\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.19100	5.11700	0
01/04/2010	\$ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.45200	0.39500	0
01/04/2010	\$ / R On 14 June 2010	9.45	P	Foreign Exchange Future	2.09200	2.01800	0
01/04/2010	\$ / R On 14 June 2010	9.55	P	Foreign Exchange Future	2.19200	2.11800	0
01/04/2010	\$ / R On 14 June 2010	9.65	P	Foreign Exchange Future	2.29200	2.21800	0
01/04/2010	\$ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.41100	0.35600	0
01/04/2010	\$ / R On 14 June 2010	9.50	P	Foreign Exchange Future	2.14200	2.06800	0
01/04/2010	\$ / R On 14 June 2010	9.60	P	Foreign Exchange Future	2.24200	2.16800	0
01/04/2010	\$ / R On 14 June 2010	12.20	P	Foreign Exchange Future	4.84100	4.76700	0
01/04/2010	\$ / R On 14 June 2010	7.65	P	Foreign Exchange Future	0.37100	0.31900	0
01/04/2010	\$ / R On 14 June 2010	9.35	P	Foreign Exchange Future	1.99200	1.91800	0
01/04/2010	\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	1.79200	1.71900	0
01/04/2010	\$ / R On 14 June 2010	11.90	P	Foreign Exchange Future	4.54100	4.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	12.25	P	Foreign Exchange Future	4.89100	4.81700	0
01/04/2010	\$ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.33300	0.28300	130
01/04/2010	\$ / R On 14 June 2010	9.30	P	Foreign Exchange Future	1.94200	1.86800	0
01/04/2010	\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.02100	0.01500	0
01/04/2010	\$ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.90600	0.83600	0
01/04/2010	\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	3.89100	3.81700	0
01/04/2010	\$ / R On 14 June 2010	14.25	P	Foreign Exchange Future	6.89100	6.81700	0
01/04/2010	\$ / R On 14 June 2010	15.75	P	Foreign Exchange Future	8.39100	8.31700	0
01/04/2010	\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.00700	0.00400	0
01/04/2010	\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	3.64100	3.56700	0
01/04/2010	\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.14100	5.06700	0
01/04/2010	\$ / R On 14 June 2010	14.00	P	Foreign Exchange Future	6.64100	6.56700	0
01/04/2010	\$ / R On 14 June 2010	15.50	P	Foreign Exchange Future	8.14100	8.06700	0
01/04/2010	\$ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.17000	0.14200	0
01/04/2010	\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	1.69300	1.61900	0
01/04/2010	\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	1.89200	1.81900	0
01/04/2010	\$ / R On 14 June 2010	11.85	P	Foreign Exchange Future	4.49100	4.41700	0
01/04/2010	\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.10900	0.08900	10,000
01/04/2010	\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	1.84200	1.76900	0
01/04/2010	\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	3.84100	3.76700	0
01/04/2010	\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	5.84100	5.76700	0
01/04/2010	\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.05600	0.04400	0
01/04/2010	\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	1.64300	1.57000	0
01/04/2010	\$ / R On 14 June 2010	12.00	P	Foreign Exchange Future	4.64100	4.56700	0
01/04/2010	\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	5.64100	5.56700	0
01/04/2010	\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	1.49400	1.42100	0
01/04/2010	\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	1.59300	1.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	11.35	P	Foreign Exchange Future	3.99100	3.91700	0
01/04/2010	\$ / R On 14 June 2010	12.35	P	Foreign Exchange Future	4.99100	4.91700	0
01/04/2010	\$ / R On 14 June 2010	13.35	P	Foreign Exchange Future	5.99100	5.91700	0
01/04/2010	\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.04600	0.03600	0
01/04/2010	\$ / R On 14 June 2010	15.85	P	Foreign Exchange Future	8.49100	8.41700	0
01/04/2010	\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.95	P	Foreign Exchange Future	4.59100	4.51700	0
01/04/2010	\$ / R On 14 June 2010	13.95	P	Foreign Exchange Future	6.59100	6.51700	0
01/04/2010	\$ / R On 14 June 2010	15.95	P	Foreign Exchange Future	8.59100	8.51700	0
01/04/2010	\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	11.80	P	Foreign Exchange Future	4.44100	4.36700	0
01/04/2010	\$ / R On 14 June 2010	13.80	P	Foreign Exchange Future	6.44100	6.36700	0
01/04/2010	\$ / R On 14 June 2010	15.80	P	Foreign Exchange Future	8.44100	8.36700	0
01/04/2010	\$ / R On 14 June 2010	11.75	P	Foreign Exchange Future	4.39100	4.31700	0
01/04/2010	\$ / R On 14 June 2010	13.75	P	Foreign Exchange Future	6.39100	6.31700	0
01/04/2010	\$ / R On 14 June 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.70	P	Foreign Exchange Future	8.34100	8.26700	0
01/04/2010	\$ / R On 14 June 2010	10.00	P	Foreign Exchange Future	2.64100	2.56700	0
01/04/2010	\$ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.67100	0.60600	0
01/04/2010	\$ / R On 14 June 2010	9.70	P	Foreign Exchange Future	2.34100	2.26800	0
01/04/2010	\$ / R On 14 June 2010	9.80	P	Foreign Exchange Future	2.44100	2.36800	0
01/04/2010	\$ / R On 14 June 2010	9.90	P	Foreign Exchange Future	2.54100	2.46700	0
01/04/2010	\$ / R On 14 June 2010	10.10	P	Foreign Exchange Future	2.74100	2.66700	0
01/04/2010	\$ / R On 14 June 2010	10.20	P	Foreign Exchange Future	2.84100	2.76700	0
01/04/2010	\$ / R On 14 June 2010	10.30	P	Foreign Exchange Future	2.94100	2.86700	0
01/04/2010	\$ / R On 14 June 2010	12.40	P	Foreign Exchange Future	5.04100	4.96700	0
01/04/2010	\$ / R On 14 June 2010	9.40	P	Foreign Exchange Future	2.04200	1.96800	0
01/04/2010	\$ / R On 14 June 2010	12.15	P	Foreign Exchange Future	4.79100	4.71700	0
01/04/2010	\$ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.71700	0.65100	0
01/04/2010	\$ / R On 14 June 2010	9.75	P	Foreign Exchange Future	2.39100	2.31800	0
01/04/2010	\$ / R On 14 June 2010	9.85	P	Foreign Exchange Future	2.49100	2.41700	0
01/04/2010	\$ / R On 14 June 2010	9.95	P	Foreign Exchange Future	2.59100	2.51700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	10.05	P	Foreign Exchange Future	2.69100	2.61700	0
01/04/2010	\$ / R On 14 June 2010	10.15	P	Foreign Exchange Future	2.79100	2.71700	0
01/04/2010	\$ / R On 14 June 2010	10.25	P	Foreign Exchange Future	2.89100	2.81700	0
01/04/2010	\$ / R On 14 June 2010	10.35	P	Foreign Exchange Future	2.99100	2.91700	0
01/04/2010	\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.60	P	Foreign Exchange Future	8.24100	8.16700	0
01/04/2010	\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.06700	0.05300	6,000
01/04/2010	\$ / R On 14 June 2010	14.05	P	Foreign Exchange Future	6.69100	6.61700	0
01/04/2010	\$ / R On 14 June 2010	16.05	P	Foreign Exchange Future	8.69100	8.61700	0
01/04/2010	\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	16.00	P	Foreign Exchange Future	8.64100	8.56700	0
01/04/2010	\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.90	P	Foreign Exchange Future	6.54100	6.46700	0
01/04/2010	\$ / R On 14 June 2010	15.90	P	Foreign Exchange Future	8.54100	8.46700	0
01/04/2010	\$ / R On 14 June 2010	17.50	P	Foreign Exchange Future	10.14100	10.06700	0
01/04/2010	\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	13.85	P	Foreign Exchange Future	6.49100	6.41700	0
01/04/2010	\$ / R On 14 June 2010	14.10	P	Foreign Exchange Future	6.74100	6.66700	0
01/04/2010	\$ / R On 14 June 2010	16.10	P	Foreign Exchange Future	8.74100	8.66700	0
01/04/2010	\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	15.65	P	Foreign Exchange Future	8.29100	8.21700	0
01/04/2010	\$ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.19900	0.16400	100
01/04/2010	\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.62500	0.56200	0
01/04/2010	\$ / R On 14 June 2010	11.45	P	Foreign Exchange Future	4.09100	4.01700	0
01/04/2010	\$ / R On 14 June 2010	13.45	P	Foreign Exchange Future	6.09100	6.01700	0
01/04/2010	\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.07900	0.06300	200
01/04/2010	\$ / R On 14 June 2010	8.10	P	Foreign Exchange Future	0.76300	0.69600	0
01/04/2010	\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	1.74300	1.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.24100	3.16700	0
01/04/2010	\$ / R On 14 June 2010	11.60	P	Foreign Exchange Future	4.24100	4.16700	0
01/04/2010	\$ / R On 14 June 2010	13.60	P	Foreign Exchange Future	6.24100	6.16700	0
01/04/2010	\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.09300	0.07500	0
01/04/2010	\$ / R On 14 June 2010	11.65	P	Foreign Exchange Future	4.29100	4.21700	0
01/04/2010	\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.29100	5.21700	0
01/04/2010	\$ / R On 14 June 2010	13.65	P	Foreign Exchange Future	6.29100	6.21700	0
01/04/2010	\$ / R On 14 June 2010	10.70	P	Foreign Exchange Future	3.34100	3.26700	0
01/04/2010	\$ / R On 14 June 2010	11.70	P	Foreign Exchange Future	4.34100	4.26700	0
01/04/2010	\$ / R On 14 June 2010	12.70	P	Foreign Exchange Future	5.34100	5.26700	0
01/04/2010	\$ / R On 14 June 2010	13.70	P	Foreign Exchange Future	6.34100	6.26700	0
01/04/2010	\$ / R On 14 June 2010	11.50	P	Foreign Exchange Future	4.14100	4.06700	0
01/04/2010	\$ / R On 14 June 2010	13.50	P	Foreign Exchange Future	6.14100	6.06700	0
01/04/2010	\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.03800	0.02900	0
01/04/2010	\$ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.58100	0.51800	0
01/04/2010	\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	1.54400	1.47000	0
01/04/2010	\$ / R On 14 June 2010	11.40	P	Foreign Exchange Future	4.04100	3.96700	0
01/04/2010	\$ / R On 14 June 2010	13.40	P	Foreign Exchange Future	6.04100	5.96700	0
01/04/2010	\$ / R On 14 June 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.03200	0.02400	0
01/04/2010	\$ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.53700	0.47600	430
01/04/2010	\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.02600	0.01900	0
01/04/2010	\$ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.49400	0.43500	200
01/04/2010	\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	1.44400	1.37100	0
01/04/2010	\$ / R On 14 June 2010	11.30	P	Foreign Exchange Future	3.94100	3.86700	0
01/04/2010	\$ / R On 14 June 2010	12.30	P	Foreign Exchange Future	4.94100	4.86700	0
01/04/2010	\$ / R On 14 June 2010	13.30	P	Foreign Exchange Future	5.94100	5.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.01400	0.00900	0
01/04/2010	\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.29600	1.22400	0
01/04/2010	\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	3.79100	3.71700	0
01/04/2010	\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	5.79100	5.71700	0
01/04/2010	\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.01100	0.00700	0
01/04/2010	\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.24700	1.17500	0
01/04/2010	\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	3.74100	3.66700	0
01/04/2010	\$ / R On 14 June 2010	12.10	P	Foreign Exchange Future	4.74100	4.66700	0
01/04/2010	\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	5.74100	5.66700	0
01/04/2010	\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.00900	0.00600	0
01/04/2010	\$ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.29700	0.25000	0
01/04/2010	\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.19700	1.12600	0
01/04/2010	\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	3.69100	3.61700	0
01/04/2010	\$ / R On 14 June 2010	12.05	P	Foreign Exchange Future	4.69100	4.61700	0
01/04/2010	\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	5.69100	5.61700	0
01/04/2010	\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.26200	0.21800	0
01/04/2010	\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.14800	1.07700	0
01/04/2010	\$ / R On 14 June 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.01700	0.01200	0
01/04/2010	\$ / R On 14 June 2010	8.70	P	Foreign Exchange Future	1.34500	1.27300	0
01/04/2010	\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.14100	7.06700	0
01/04/2010	\$ / R On 14 June 2010	11.55	P	Foreign Exchange Future	4.19100	4.11700	0
01/04/2010	\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.19100	7.11700	0
01/04/2010	\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.24100	7.16700	0
01/04/2010	\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	1.39500	1.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	8.45	P	Foreign Exchange Future	1.09900	1.02800	0
01/04/2010	\$ / R On 14 June 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	\$ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.14800	0.12300	10,000
01/04/2010	\$ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.95400	0.88400	0
01/04/2010	\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	5.44100	5.36700	0
01/04/2010	\$ / R On 14 June 2010	14.30	P	Foreign Exchange Future	6.94100	6.86700	0
01/04/2010	\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.12700	0.10500	0
01/04/2010	\$ / R On 14 June 2010	16.25	P	Foreign Exchange Future	8.89100	8.81700	0
01/04/2010	\$ / R On 14 June 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.35	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	\$ / R On 14 June 2010	14.35	P	Foreign Exchange Future	6.99100	6.91700	0
01/04/2010	\$ / R On 14 June 2010	16.35	P	Foreign Exchange Future	8.99100	8.91700	0
01/04/2010	\$ / R On 14 June 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	6.45	P	Foreign Exchange Future	0.00500	0.00300	0
01/04/2010	\$ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.22900	0.18800	100
01/04/2010	\$ / R On 14 June 2010	14.45	P	Foreign Exchange Future	7.09100	7.01700	0
01/04/2010	\$ / R On 14 June 2010	16.45	P	Foreign Exchange Future	9.09100	9.01700	0
01/04/2010	\$ / R On 14 June 2010	16.55	P	Foreign Exchange Future	9.19100	9.11700	0
01/04/2010	\$ / R On 14 June 2010	16.50	P	Foreign Exchange Future	9.14100	9.06700	0
01/04/2010	\$ / R On 14 June 2010	14.70	P	Foreign Exchange Future	7.34100	7.26700	0
01/04/2010	\$ / R On 14 June 2010	16.70	P	Foreign Exchange Future	9.34100	9.26700	0
01/04/2010	\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	3.39100	3.31700	0
01/04/2010	\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	7.39100	7.31700	0
01/04/2010	\$ / R On 14 June 2010	16.75	P	Foreign Exchange Future	9.39100	9.31700	0
01/04/2010	\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	3.44100	3.36700	0
01/04/2010	\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	7.44100	7.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 June 2010	16.80	P	Foreign Exchange Future	9.44100	9.36700	0
01/04/2010	\$ / R On 14 June 2010	16.60	P	Foreign Exchange Future	9.24100	9.16700	0
01/04/2010	\$ / R On 14 June 2010	16.30	P	Foreign Exchange Future	8.94100	8.86700	0
01/04/2010	\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.20	P	Foreign Exchange Future	6.84100	6.76700	0
01/04/2010	\$ / R On 14 June 2010	16.20	P	Foreign Exchange Future	8.84100	8.76700	0
01/04/2010	\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14 June 2010	14.15	P	Foreign Exchange Future	6.79100	6.71700	0
01/04/2010	\$ / R On 14 June 2010	16.15	P	Foreign Exchange Future	8.79100	8.71700	0
01/04/2010	\$ / R On 14 June 2010	8.40	P	Foreign Exchange Future	1.05100	0.98000	0
01/04/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.47610	7.55140	15,232
01/04/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01700	0.02100	0
01/04/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.69100	0.75400	0
01/04/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.63000	1.70500	0
01/04/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.62700	2.70200	0
01/04/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.62600	3.70100	0
01/04/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01900	0.02300	0
01/04/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.18900	0.21200	0
01/04/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.73200	0.79600	0
01/04/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.68000	1.75500	0
01/04/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.67700	2.75200	0
01/04/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.67600	3.75100	0
01/04/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.17700	0.19800	509
01/04/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01600	0.02000	0
01/04/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.16500	0.18600	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.65200	0.71300	0
01/04/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.58100	1.65600	0
01/04/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.57700	2.65200	0
01/04/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.57600	3.65100	0
01/04/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01500	0.01800	0
01/04/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.15500	0.17400	0
01/04/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.61300	0.67300	0
01/04/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.53100	1.60600	0
01/04/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.52700	2.60200	0
01/04/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.52600	3.60100	0
01/04/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01300	0.01600	0
01/04/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.13600	0.15300	0
01/04/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.54100	0.59700	0
01/04/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.43300	1.50700	0
01/04/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.42700	2.50200	0
01/04/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.42600	3.50100	0
01/04/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.01200	0.01500	0
01/04/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.12700	0.14400	0
01/04/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.50600	0.56100	0
01/04/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.38300	1.45800	0
01/04/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.37700	2.45200	0
01/04/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.37600	3.45100	0
01/04/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.01100	0.01300	0
01/04/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.12000	0.13500	0
01/04/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.47300	0.52600	0
01/04/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.33400	1.40900	0
01/04/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.32700	2.40200	0
01/04/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.32600	3.40100	0
01/04/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00800	0.01100	0
01/04/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.38200	0.43000	0
01/04/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.18700	1.26200	0
01/04/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.17800	2.25300	0
01/04/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.17600	3.25100	0
01/04/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00900	0.01200	0
01/04/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.10600	0.12000	0
01/04/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.41100	0.46000	0
01/04/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.23600	1.31100	0
01/04/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.22700	2.30300	0
01/04/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.22600	3.30100	0
01/04/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00700	0.00900	0
01/04/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.08800	0.10000	585
01/04/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.32900	0.37200	0
01/04/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.09000	1.16400	0
01/04/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.07800	2.15300	0
01/04/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.07600	3.15200	0
01/04/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.10000	0.11300	0
01/04/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.02200	0.02700	0
01/04/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.21600	0.24200	0
01/04/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.81600	0.88300	0
01/04/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.77900	1.85400	0
01/04/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.77600	2.85200	0
01/04/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.77600	3.85100	0
01/04/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.02000	0.02500	0
01/04/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.20200	0.22700	0
01/04/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.77300	0.83900	0
01/04/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.73000	1.80500	0
01/04/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.72700	2.80200	0
01/04/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.72600	3.80100	0
01/04/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01400	0.01700	0
01/04/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.14500	0.16300	0
01/04/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.57600	0.63500	0
01/04/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.48200	1.55700	0
01/04/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.47700	2.55200	0
01/04/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.47600	3.55100	0
01/04/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.01000	0.01200	0
01/04/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.11200	0.12700	0
01/04/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.44100	0.49300	0
01/04/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.28500	1.36000	0
01/04/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.27700	2.35300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.27600	3.35100	0
01/04/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00800	0.01000	0
01/04/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.09400	0.10600	3,000
01/04/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.35500	0.40000	0
01/04/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.13800	1.21300	0
01/04/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.12800	2.20300	0
01/04/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.12600	3.20100	0
01/04/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.03600	0.04100	0
01/04/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.04100	0.04700	0
01/04/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.07400	0.08500	500
01/04/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.06300	0.07200	3,000
01/04/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.04300	0.04900	0
01/04/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04700	0.05300	0
01/04/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.24800	0.27700	100
01/04/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.07000	0.08000	0
01/04/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.19400	1.12900	0
01/04/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.37200	0.32600	0
01/04/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.57100	1.50200	0
01/04/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.66700	1.59800	0
01/04/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.28700	1.22100	0
01/04/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.71500	1.64600	0
01/04/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.14800	1.08400	0
01/04/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.86000	1.79000	0
01/04/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.01200	0.01200	0
01/04/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.22900	0.19900	0
01/04/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.96800	0.90500	0
01/04/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.88200	2.80900	0
01/04/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.87500	4.80000	0
01/04/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.87400	6.79900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.87400	8.79900	0
01/04/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00900	0.00900	0
01/04/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.16500	0.14200	0
01/04/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.83600	0.77600	0
01/04/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.73400	2.66100	0
01/04/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.72500	4.65000	0
01/04/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.72400	6.64900	0
01/04/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.72400	8.64900	0
01/04/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.10000	0.08400	0
01/04/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.66900	0.61200	0
01/04/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.53800	2.46600	0
01/04/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.52500	4.45000	0
01/04/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.52400	6.44900	0
01/04/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.52400	8.44900	0
01/04/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.04700	0.03800	0
01/04/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.47600	0.42600	0
01/04/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.29400	2.22400	0
01/04/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.27500	4.20000	0
01/04/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.27400	6.19900	0
01/04/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.27400	8.19900	0
01/04/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.04000	0.03200	0
01/04/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.44000	0.39100	0
01/04/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.24600	2.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.22500	4.15000	0
01/04/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.22400	6.14900	0
01/04/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.22400	8.14900	0
01/04/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.92400	0.86200	0
01/04/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.01400	0.01300	0
01/04/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.25300	0.22100	0
01/04/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	1.01200	0.94900	0
01/04/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.93100	2.85800	0
01/04/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.92500	4.85000	0
01/04/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.92400	6.84900	0
01/04/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.92400	8.84900	0
01/04/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.01000	0.01000	0
01/04/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.18500	0.15900	0
01/04/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.88000	0.81900	0
01/04/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.78300	2.71100	0
01/04/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.77500	4.70000	0
01/04/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.77400	6.69900	0
01/04/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.77400	8.69900	0
01/04/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.01100	0.01100	0
01/04/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.20600	0.17900	0
01/04/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.83200	2.76000	0
01/04/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.82500	4.75000	0
01/04/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.82400	6.74900	0
01/04/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.82400	8.74900	0
01/04/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00800	0.00800	0
01/04/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.14700	0.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.79400	0.73400	0
01/04/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.68500	2.61200	0
01/04/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.67500	4.60000	0
01/04/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.67400	6.59900	0
01/04/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.67400	8.59900	0
01/04/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00700	0.00700	0
01/04/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.13000	0.11000	0
01/04/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.75100	0.69300	0
01/04/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.63600	2.56400	0
01/04/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.62500	4.55000	0
01/04/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.62400	6.54900	0
01/04/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.62400	8.54900	0
01/04/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.11500	0.09600	0
01/04/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.71000	0.65200	0
01/04/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.58700	2.51500	0
01/04/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.57500	4.50000	0
01/04/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.57400	6.49900	0
01/04/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.57400	8.49900	0
01/04/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.08700	0.07200	0
01/04/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.62900	0.57300	0
01/04/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.48900	2.41700	0
01/04/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.47500	4.40000	0
01/04/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.47400	6.39900	0
01/04/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.47400	8.39900	0
01/04/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.07600	0.06200	0
01/04/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.58900	0.53500	0
01/04/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.44000	2.36900	0
01/04/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.42500	4.35000	0
01/04/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.42400	6.34900	0
01/04/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.42400	8.34900	0
01/04/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.55100	0.49700	0
01/04/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.05600	0.04500	0
01/04/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.51300	0.46100	0
01/04/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.34300	2.27200	0
01/04/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.32500	4.25000	0
01/04/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.32400	6.24900	0
01/04/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.32400	8.24900	0
01/04/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.06500	0.05300	0
01/04/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.39100	2.32000	0
01/04/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.37500	4.30000	0
01/04/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.37400	6.29900	0
01/04/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.37400	8.29900	0
01/04/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.59180	7.66880	6,472
01/04/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01400	0.01700	0
01/04/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.05800	0.06500	0
01/04/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.27300	0.30100	0
01/04/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.76300	0.82400	0
01/04/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.65600	1.73100	0
01/04/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.64400	2.72100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.64200	3.71900	0
01/04/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.15900	0.17500	0
01/04/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01300	0.01600	0
01/04/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.05600	0.06200	300
01/04/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.72700	0.78700	0
01/04/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.60700	1.68300	0
01/04/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.59400	2.67100	0
01/04/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.59200	3.66900	0
01/04/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01300	0.01500	0
01/04/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.05400	0.06000	0
01/04/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.24800	0.27400	0
01/04/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.69200	0.75100	0
01/04/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.55900	1.63400	0
01/04/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.54400	2.62100	0
01/04/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.54200	3.61900	0
01/04/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01200	0.01400	0
01/04/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.05200	0.05800	0
01/04/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.23700	0.26100	0
01/04/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.65900	0.71600	0
01/04/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.51000	1.58600	0
01/04/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.49500	2.57200	0
01/04/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.49200	3.56900	0
01/04/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.26000	0.28700	0
01/04/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01100	0.01300	0
01/04/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.05000	0.05600	0
01/04/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.22600	0.24900	4,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.62700	0.68200	0
01/04/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.46200	1.53700	0
01/04/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.44500	2.52200	0
01/04/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.44200	3.51900	0
01/04/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.01100	0.01200	0
01/04/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04900	0.05400	0
01/04/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.21600	0.23800	0
01/04/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.59500	0.64900	0
01/04/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.41400	1.48900	0
01/04/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.39500	2.47200	0
01/04/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.39200	3.46900	0
01/04/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.01000	0.01200	0
01/04/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04700	0.05300	0
01/04/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.20600	0.22800	0
01/04/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.56500	0.61700	0
01/04/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.36700	1.44100	0
01/04/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.34600	2.42200	0
01/04/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.34200	3.41900	0
01/04/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00800	0.00900	0
01/04/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.04100	0.04600	0
01/04/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.17300	0.19100	0
01/04/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.45600	0.50100	0
01/04/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.17800	1.25200	0
01/04/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.14700	2.22400	0
01/04/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.31600	0.34800	0
01/04/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.14300	3.22000	0
01/04/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00800	0.01000	0
01/04/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.04300	0.04800	0
01/04/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.18000	0.19900	0
01/04/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.48200	0.52900	0
01/04/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.22500	1.29900	0
01/04/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.19700	2.27300	0
01/04/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.19300	3.27000	0
01/04/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.15200	0.16800	117
01/04/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.04000	0.04500	0
01/04/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.16500	0.18300	0
01/04/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.43100	0.47500	0
01/04/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.13200	1.20500	0
01/04/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.09800	2.17400	0
01/04/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.09300	3.17000	0
01/04/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.19700	0.21800	0
01/04/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01600	0.01900	0
01/04/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.06200	0.07000	0
01/04/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.30100	0.33100	0
01/04/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.83700	0.90100	0
01/04/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.75300	1.82900	0
01/04/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.74400	2.82100	0
01/04/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.74200	3.81900	0
01/04/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01500	0.01800	0
01/04/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.06000	0.06700	0
01/04/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.28600	0.31600	0
01/04/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.79900	0.86200	0
01/04/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.70400	1.78000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.69400	2.77100	0
01/04/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.69200	3.76900	0
01/04/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00900	0.01100	0
01/04/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04500	0.05100	0
01/04/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.53600	0.58700	0
01/04/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.31900	1.39400	0
01/04/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.29600	2.37300	0
01/04/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.29300	3.36900	0
01/04/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00900	0.01000	0
01/04/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.04400	0.04900	0
01/04/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.18800	0.20800	0
01/04/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.50800	0.55700	0
01/04/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.27200	1.34600	0
01/04/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.24600	2.32300	0
01/04/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.24300	3.32000	0
01/04/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.02900	0.03300	0
01/04/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.10700	0.11900	0
01/04/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.54200	4.61900	0
01/04/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.10400	0.11500	330
01/04/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.08000	0.08800	0
01/04/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.09700	0.10700	0
01/04/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.07700	0.08500	0
01/04/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.03500	1.96600	0
01/04/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.70500	1.63800	0
01/04/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.98800	1.91900	0
01/04/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.61200	1.54600	0
01/04/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.56500	1.50000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.48700	3.41400	0
01/04/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.46100	5.38500	0
01/04/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.45900	7.38200	0
01/04/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.03000	0.02700	0
01/04/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.26600	0.23800	0
01/04/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.94600	0.88900	0
01/04/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.80200	2.73000	0
01/04/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.76700	4.69100	0
01/04/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.75900	6.68200	0
01/04/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.75800	8.68100	0
01/04/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.02700	0.02500	0
01/04/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.24400	0.21800	0
01/04/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.75300	2.68200	0
01/04/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.71700	4.64200	0
01/04/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.70900	6.63200	0
01/04/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.70800	8.63100	0
01/04/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.01200	0.01100	0
01/04/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10700	0.09300	0
01/04/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.59400	0.54700	0
01/04/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.36800	2.29800	0
01/04/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.32300	4.24900	0
01/04/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.30900	6.23200	0
01/04/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.30800	8.23200	0
01/04/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.09500	0.08200	0
01/04/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.55900	0.51200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.32000	2.25100	0
01/04/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.27400	4.20000	0
01/04/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.25900	6.18200	0
01/04/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.25800	8.18200	0
01/04/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.90500	0.84900	0
01/04/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.04000	0.03600	0
01/04/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.33900	0.30600	0
01/04/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.07300	1.01400	0
01/04/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.94800	2.87600	0
01/04/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.91500	4.83900	0
01/04/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.90900	6.83200	0
01/04/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.90800	8.83100	0
01/04/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.16000	1.09900	0
01/04/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.03300	0.03000	0
01/04/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.29000	0.26000	0
01/04/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.98800	0.93000	0
01/04/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.85100	2.77900	0
01/04/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.81600	4.74100	0
01/04/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.80900	6.73200	0
01/04/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.80800	8.73100	0
01/04/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.52400	0.47900	0
01/04/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.03600	0.03300	0
01/04/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.31400	0.28200	0
01/04/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.03100	0.97200	0
01/04/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.89900	2.82700	0
01/04/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.86600	4.79000	0
01/04/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.85900	6.78200	0
01/04/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.85800	8.78100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.02500	0.02200	0
01/04/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22300	0.19800	0
01/04/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.86400	0.80900	0
01/04/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.70500	2.63400	0
01/04/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.66800	4.59300	0
01/04/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.65900	6.58200	0
01/04/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.65800	8.58100	0
01/04/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.02200	0.02000	0
01/04/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.20300	0.18000	0
01/04/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.82400	0.76900	0
01/04/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.65700	2.58500	0
01/04/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.61900	4.54300	0
01/04/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.60900	6.53200	0
01/04/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.60800	8.53100	0
01/04/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.02000	0.01800	0
01/04/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18500	0.16300	0
01/04/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.78400	0.73000	0
01/04/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.60800	2.53700	0
01/04/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.56900	4.49400	0
01/04/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.55900	6.48200	0
01/04/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.55800	8.48100	0
01/04/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.66800	0.61800	0
01/04/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.01800	0.01700	0
01/04/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.16700	0.14700	0
01/04/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.74500	0.69200	0
01/04/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.56000	2.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.52000	4.44500	0
01/04/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.50900	6.43200	0
01/04/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.50800	8.43100	0
01/04/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.01700	0.01500	0
01/04/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.15000	0.13200	0
01/04/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.70600	0.65500	0
01/04/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.51200	2.44100	0
01/04/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.47100	4.39600	0
01/04/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.45900	6.38200	0
01/04/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.45800	8.38100	0
01/04/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
01/04/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.13500	0.11800	0
01/04/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.46400	2.39300	0
01/04/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.42100	4.34700	0
01/04/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.40900	6.33200	0
01/04/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.40800	8.33100	0
01/04/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.11700	1.05600	0
01/04/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.01400	0.01200	0
01/04/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.12100	0.10500	0
01/04/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.63100	0.58200	0
01/04/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.41600	2.34600	0
01/04/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.37200	4.29800	0
01/04/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.35900	6.28200	0
01/04/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.35800	8.28100	0
01/04/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.70700	7.78610	0
01/04/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.38500	0.42200	0
01/04/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.36700	0.40200	0
01/04/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.40500	0.41200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.25600	0.28300	30,000
01/04/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.09100	0.08600	30,000
01/04/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.88400	2.80000	0
01/04/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.64800	0.57600	0
01/04/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.04900	0.99700	0
01/04/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.71000	0.66600	0
01/04/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.67800	0.63600	0
01/04/2010	£ / R On 14 June 2010			Foreign Exchange Future	11.23250	11.25680	31,279
01/04/2010	£ / R On 14 June 2010	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.01000	0.01000	0
01/04/2010	£ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.03400	0.03600	0
01/04/2010	£ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.68200	0.70400	0
01/04/2010	£ / R On 14 June 2010	9.60	C	Foreign Exchange Future	1.63600	1.66100	0
01/04/2010	£ / R On 14 June 2010	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	12.45	C	Foreign Exchange Future	0.04000	0.04300	8,032
01/04/2010	£ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.17500	0.18500	0
01/04/2010	£ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.81200	0.83500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	9.45	C	Foreign Exchange Future	1.78500	1.81000	0
01/04/2010	£ / R On 14 June 2010	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	12.25	C	Foreign Exchange Future	0.05300	0.05600	0
01/04/2010	£ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.24300	0.25500	0
01/04/2010	£ / R On 14 June 2010	10.25	C	Foreign Exchange Future	0.99700	1.02000	0
01/04/2010	£ / R On 14 June 2010	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.22400	0.23500	0
01/04/2010	£ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.95000	0.97300	0
01/04/2010	£ / R On 14 June 2010	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.20	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.01800	0.01900	0
01/04/2010	£ / R On 14 June 2010	12.20	C	Foreign Exchange Future	0.05600	0.06000	0
01/04/2010	£ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.26800	0.28100	0
01/04/2010	£ / R On 14 June 2010	10.20	C	Foreign Exchange Future	1.04500	1.06900	0
01/04/2010	£ / R On 14 June 2010	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	£ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.10100	0.10700	0
01/04/2010	£ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.52200	0.54200	0
01/04/2010	£ / R On 14 June 2010	9.80	C	Foreign Exchange Future	1.43800	1.46200	0
01/04/2010	£ / R On 14 June 2010	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.65	C	Foreign Exchange Future	0.00900	0.01000	0
01/04/2010	£ / R On 14 June 2010	11.65	C	Foreign Exchange Future	0.12700	0.13500	0
01/04/2010	£ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.64000	0.66200	0
01/04/2010	£ / R On 14 June 2010	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.01000	0.01100	0
01/04/2010	£ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.03600	0.03800	0
01/04/2010	£ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.14900	0.15800	0
01/04/2010	£ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.72500	0.74700	0
01/04/2010	£ / R On 14 June 2010	9.55	C	Foreign Exchange Future	1.68600	1.71000	0
01/04/2010	£ / R On 14 June 2010	14.25	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	£ / R On 14 June 2010	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.06500	0.06900	0
01/04/2010	£ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.32200	0.33700	0
01/04/2010	£ / R On 14 June 2010	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.02200	0.02300	0
01/04/2010	£ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.07500	0.08000	0
01/04/2010	£ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.38300	0.40000	0
01/04/2010	£ / R On 14 June 2010	10.00	C	Foreign Exchange Future	1.24100	1.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00800	0.00900	0
01/04/2010	£ / R On 14 June 2010	12.70	C	Foreign Exchange Future	0.03000	0.03200	0
01/04/2010	£ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.11800	0.12500	0
01/04/2010	£ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.60000	0.62100	0
01/04/2010	£ / R On 14 June 2010	9.70	C	Foreign Exchange Future	1.53700	1.56100	0
01/04/2010	£ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.09300	0.09900	0
01/04/2010	£ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.48500	0.50400	0
01/04/2010	£ / R On 14 June 2010	9.85	C	Foreign Exchange Future	1.38900	1.41300	0
01/04/2010	£ / R On 14 June 2010	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.01900	0.02000	0
01/04/2010	£ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.06000	0.06400	0
01/04/2010	£ / R On 14 June 2010	10.15	C	Foreign Exchange Future	1.09400	1.11800	0
01/04/2010	£ / R On 14 June 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.05	C	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	£ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.02100	0.02200	0
01/04/2010	£ / R On 14 June 2010	12.05	C	Foreign Exchange Future	0.06900	0.07400	28
01/04/2010	£ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.35200	0.36800	0
01/04/2010	£ / R On 14 June 2010	10.05	C	Foreign Exchange Future	1.19200	1.21600	0
01/04/2010	£ / R On 14 June 2010	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.02300	0.02500	0
01/04/2010	£ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.08000	0.08600	0
01/04/2010	£ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.41600	0.43300	0
01/04/2010	£ / R On 14 June 2010	9.95	C	Foreign Exchange Future	1.29000	1.31400	0
01/04/2010	£ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.02400	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.08700	0.09200	0
01/04/2010	£ / R On 14 June 2010	9.90	C	Foreign Exchange Future	1.33900	1.36300	0
01/04/2010	£ / R On 14 June 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.02800	0.03000	0
01/04/2010	£ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.10900	0.11500	0
01/04/2010	£ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.56000	0.58100	0
01/04/2010	£ / R On 14 June 2010	9.75	C	Foreign Exchange Future	1.48800	1.51200	0
01/04/2010	£ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	£ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.01200	0.01300	0
01/04/2010	£ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.01700	0.01800	0
01/04/2010	£ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.20600	0.21700	0
01/04/2010	£ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.90300	0.92700	0
01/04/2010	£ / R On 14 June 2010	9.35	C	Foreign Exchange Future	1.88500	1.90900	0
01/04/2010	£ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.40	C	Foreign Exchange Future	0.00300	0.00300	8,032
01/04/2010	£ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.19000	0.20000	0
01/04/2010	£ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.85800	0.88100	0
01/04/2010	£ / R On 14 June 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.03800	0.04100	0
01/04/2010	£ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.16200	0.17100	0
01/04/2010	£ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.76800	0.79100	0
01/04/2010	£ / R On 14 June 2010	9.50	C	Foreign Exchange Future	1.73600	1.76000	0
01/04/2010	£ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	£ / R On 14 June 2010	12.40	C	Foreign Exchange Future	0.04300	0.04600	0
01/04/2010	£ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.45000	0.46800	0
01/04/2010	£ / R On 14 June 2010	9.40	C	Foreign Exchange Future	1.83500	1.85900	0
01/04/2010	£ / R On 14 June 2010	7.90	C	Foreign Exchange Future	3.33300	3.35700	0
01/04/2010	£ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	£ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.03200	0.03400	0
01/04/2010	£ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.29400	0.30800	0
01/04/2010	£ / R On 14 June 2010	9.65	C	Foreign Exchange Future	1.58700	1.61100	0
01/04/2010	£ / R On 14 June 2010	8.15	C	Foreign Exchange Future	3.08300	3.10700	0
01/04/2010	£ / R On 14 June 2010	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.02000	0.02100	0
01/04/2010	£ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.13800	0.14600	0
01/04/2010	£ / R On 14 June 2010	10.10	C	Foreign Exchange Future	1.14300	1.16700	0
01/04/2010	£ / R On 14 June 2010	8.60	C	Foreign Exchange Future	2.63300	2.65700	0
01/04/2010	£ / R On 14 June 2010	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.30	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	£ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.01600	0.01700	0
01/04/2010	£ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.02700	0.02900	0
01/04/2010	£ / R On 14 June 2010	12.30	C	Foreign Exchange Future	0.04900	0.05300	0
01/04/2010	£ / R On 14 June 2010	14.10	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	£ / R On 14 June 2010	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	13.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	£ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.01400	0.01600	0
01/04/2010	£ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.02500	0.02700	0
01/04/2010	£ / R On 14 June 2010	12.35	C	Foreign Exchange Future	0.04600	0.04900	0
01/04/2010	£ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	£ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
01/04/2010	£ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.01300	0.01400	11,194
01/04/2010	£ / R On 14 June 2010	14.35	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14 June 2010	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.80	C	Foreign Exchange Future	2.43300	2.45700	0
01/04/2010	£ / R On 14 June 2010	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.70	C	Foreign Exchange Future	2.53300	2.55700	0
01/04/2010	£ / R On 14 June 2010	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.75	C	Foreign Exchange Future	2.48300	2.50700	0
01/04/2010	£ / R On 14 June 2010	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
01/04/2010	£ / R On 14 June 2010	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.00	C	Foreign Exchange Future	2.23400	2.25800	0
01/04/2010	£ / R On 14 June 2010	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	9.10	C	Foreign Exchange Future	2.13400	2.15800	0
01/04/2010	£ / R On 14 June 2010	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.05	C	Foreign Exchange Future	2.18400	2.20800	0
01/04/2010	£ / R On 14 June 2010	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	9.15	C	Foreign Exchange Future	2.08400	2.10800	0
01/04/2010	£ / R On 14 June 2010	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.30	C	Foreign Exchange Future	1.93500	1.95900	0
01/04/2010	£ / R On 14 June 2010	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.25	C	Foreign Exchange Future	1.98500	2.00900	0
01/04/2010	£ / R On 14 June 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.55	C	Foreign Exchange Future	2.68300	2.70700	0
01/04/2010	£ / R On 14 June 2010	9.20	C	Foreign Exchange Future	2.03400	2.05900	0
01/04/2010	£ / R On 14 June 2010	8.20	C	Foreign Exchange Future	3.03300	3.05700	0
01/04/2010	£ / R On 14 June 2010	8.05	C	Foreign Exchange Future	3.18300	3.20700	0
01/04/2010	£ / R On 14 June 2010	8.25	C	Foreign Exchange Future	2.98300	3.00700	0
01/04/2010	£ / R On 14 June 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	8.85	C	Foreign Exchange Future	2.38300	2.40800	0
01/04/2010	£ / R On 14 June 2010	20.65	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
01/04/2010	£ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.65	C	Foreign Exchange Future	2.58300	2.60700	0
01/04/2010	£ / R On 14 June 2010	8.35	C	Foreign Exchange Future	2.88300	2.90700	0
01/04/2010	£ / R On 14 June 2010	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.95	C	Foreign Exchange Future	2.28400	2.30800	0
01/04/2010	£ / R On 14 June 2010	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.40	C	Foreign Exchange Future	2.83300	2.85700	0
01/04/2010	£ / R On 14 June 2010	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	8.90	C	Foreign Exchange Future	2.33300	2.35800	0
01/04/2010	£ / R On 14 June 2010	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14 June 2010	19.50	P	Foreign Exchange Future	8.26800	8.24300	0
01/04/2010	£ / R On 14 June 2010	21.50	P	Foreign Exchange Future	10.26800	10.24300	0
01/04/2010	£ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.90	P	Foreign Exchange Future	3.66900	3.64400	0
01/04/2010	£ / R On 14 June 2010	18.90	P	Foreign Exchange Future	7.66800	7.64300	0
01/04/2010	£ / R On 14 June 2010	20.90	P	Foreign Exchange Future	9.66800	9.64300	0
01/04/2010	£ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	20.40	P	Foreign Exchange Future	9.16800	9.14300	0
01/04/2010	£ / R On 14 June 2010	14.95	P	Foreign Exchange Future	3.71900	3.69400	0
01/04/2010	£ / R On 14 June 2010	16.95	P	Foreign Exchange Future	5.71800	5.69300	0
01/04/2010	£ / R On 14 June 2010	18.95	P	Foreign Exchange Future	7.71800	7.69300	0
01/04/2010	£ / R On 14 June 2010	20.95	P	Foreign Exchange Future	9.71800	9.69300	0
01/04/2010	£ / R On 14 June 2010	21.20	P	Foreign Exchange Future	9.96800	9.94300	0
01/04/2010	£ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	19.20	P	Foreign Exchange Future	7.96800	7.94300	0
01/04/2010	£ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.65	P	Foreign Exchange Future	3.42000	3.39500	0
01/04/2010	£ / R On 14 June 2010	20.65	P	Foreign Exchange Future	9.41800	9.39300	0
01/04/2010	£ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14 June 2010	14.85	P	Foreign Exchange Future	3.61900	3.59400	0
01/04/2010	£ / R On 14 June 2010	16.85	P	Foreign Exchange Future	5.61800	5.59300	0
01/04/2010	£ / R On 14 June 2010	18.85	P	Foreign Exchange Future	7.61800	7.59300	0
01/04/2010	£ / R On 14 June 2010	20.85	P	Foreign Exchange Future	9.61800	9.59300	0
01/04/2010	£ / R On 14 June 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.55	P	Foreign Exchange Future	3.32000	3.29500	0
01/04/2010	£ / R On 14 June 2010	20.55	P	Foreign Exchange Future	9.31800	9.29300	0
01/04/2010	£ / R On 14 June 2010	9.25	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	19.25	P	Foreign Exchange Future	8.01800	7.99300	0
01/04/2010	£ / R On 14 June 2010	21.25	P	Foreign Exchange Future	10.01800	9.99300	0
01/04/2010	£ / R On 14 June 2010	19.35	P	Foreign Exchange Future	8.11800	8.09300	0
01/04/2010	£ / R On 14 June 2010	21.35	P	Foreign Exchange Future	10.11800	10.09300	0
01/04/2010	£ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	19.30	P	Foreign Exchange Future	8.06800	8.04300	0
01/04/2010	£ / R On 14 June 2010	21.30	P	Foreign Exchange Future	10.06800	10.04300	0
01/04/2010	£ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	15.15	P	Foreign Exchange Future	3.91900	3.89400	0
01/04/2010	£ / R On 14 June 2010	19.15	P	Foreign Exchange Future	7.91800	7.89300	0
01/04/2010	£ / R On 14 June 2010	21.15	P	Foreign Exchange Future	9.91800	9.89300	0
01/04/2010	£ / R On 14 June 2010	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	19.05	P	Foreign Exchange Future	7.81800	7.79300	0
01/04/2010	£ / R On 14 June 2010	21.05	P	Foreign Exchange Future	9.81800	9.79300	0
01/04/2010	£ / R On 14 June 2010	9.10	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	15.10	P	Foreign Exchange Future	3.86900	3.84400	0
01/04/2010	£ / R On 14 June 2010	17.10	P	Foreign Exchange Future	5.86800	5.84300	0
01/04/2010	£ / R On 14 June 2010	21.10	P	Foreign Exchange Future	9.86800	9.84300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14 June 2010	19.00	P	Foreign Exchange Future	7.76800	7.74300	0
01/04/2010	£ / R On 14 June 2010	21.00	P	Foreign Exchange Future	9.76800	9.74300	0
01/04/2010	£ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	18.75	P	Foreign Exchange Future	7.51800	7.49300	0
01/04/2010	£ / R On 14 June 2010	20.75	P	Foreign Exchange Future	9.51800	9.49300	0
01/04/2010	£ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.70	P	Foreign Exchange Future	3.47000	3.44500	0
01/04/2010	£ / R On 14 June 2010	16.70	P	Foreign Exchange Future	5.46800	5.44300	0
01/04/2010	£ / R On 14 June 2010	18.70	P	Foreign Exchange Future	7.46800	7.44300	0
01/04/2010	£ / R On 14 June 2010	20.70	P	Foreign Exchange Future	9.46800	9.44300	0
01/04/2010	£ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	14.80	P	Foreign Exchange Future	3.56900	3.54500	0
01/04/2010	£ / R On 14 June 2010	16.80	P	Foreign Exchange Future	5.56800	5.54300	0
01/04/2010	£ / R On 14 June 2010	18.80	P	Foreign Exchange Future	7.56800	7.54300	0
01/04/2010	£ / R On 14 June 2010	20.80	P	Foreign Exchange Future	9.56800	9.54300	0
01/04/2010	£ / R On 14 June 2010	14.35	P	Foreign Exchange Future	3.12100	3.09600	0
01/04/2010	£ / R On 14 June 2010	13.40	P	Foreign Exchange Future	2.18100	2.15700	0
01/04/2010	£ / R On 14 June 2010	17.50	P	Foreign Exchange Future	6.26800	6.24300	0
01/04/2010	£ / R On 14 June 2010	13.95	P	Foreign Exchange Future	2.72300	2.69900	0
01/04/2010	£ / R On 14 June 2010	12.35	P	Foreign Exchange Future	1.16400	1.14200	0
01/04/2010	£ / R On 14 June 2010	12.85	P	Foreign Exchange Future	1.64300	1.62000	0
01/04/2010	£ / R On 14 June 2010	13.35	P	Foreign Exchange Future	2.13200	2.10900	0
01/04/2010	£ / R On 14 June 2010	13.85	P	Foreign Exchange Future	2.62400	2.60000	0
01/04/2010	£ / R On 14 June 2010	15.35	P	Foreign Exchange Future	4.11900	4.09400	0
01/04/2010	£ / R On 14 June 2010	16.35	P	Foreign Exchange Future	5.11800	5.09300	0
01/04/2010	£ / R On 14 June 2010	17.35	P	Foreign Exchange Future	6.11800	6.09300	0
01/04/2010	£ / R On 14 June 2010	18.35	P	Foreign Exchange Future	7.11800	7.09300	0
01/04/2010	£ / R On 14 June 2010	14.10	P	Foreign Exchange Future	2.87200	2.84800	0
01/04/2010	£ / R On 14 June 2010	12.30	P	Foreign Exchange Future	1.11700	1.09600	0
01/04/2010	£ / R On 14 June 2010	12.80	P	Foreign Exchange Future	1.59500	1.57200	0
01/04/2010	£ / R On 14 June 2010	13.30	P	Foreign Exchange Future	2.08400	2.06000	0
01/04/2010	£ / R On 14 June 2010	13.80	P	Foreign Exchange Future	2.57500	2.55100	0
01/04/2010	£ / R On 14 June 2010	14.30	P	Foreign Exchange Future	3.07100	3.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	15.30	P	Foreign Exchange Future	4.06900	4.04400	0
01/04/2010	£ / R On 14 June 2010	16.30	P	Foreign Exchange Future	5.06800	5.04300	0
01/04/2010	£ / R On 14 June 2010	17.30	P	Foreign Exchange Future	6.06800	6.04300	0
01/04/2010	£ / R On 14 June 2010	18.30	P	Foreign Exchange Future	7.06800	7.04300	0
01/04/2010	£ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	10.10	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	£ / R On 14 June 2010	11.60	P	Foreign Exchange Future	0.50600	0.48900	0
01/04/2010	£ / R On 14 June 2010	13.10	P	Foreign Exchange Future	1.88800	1.86400	0
01/04/2010	£ / R On 14 June 2010	14.60	P	Foreign Exchange Future	3.37000	3.34500	0
01/04/2010	£ / R On 14 June 2010	16.10	P	Foreign Exchange Future	4.86800	4.84300	0
01/04/2010	£ / R On 14 June 2010	17.60	P	Foreign Exchange Future	6.36800	6.34300	0
01/04/2010	£ / R On 14 June 2010	19.10	P	Foreign Exchange Future	7.86800	7.84300	0
01/04/2010	£ / R On 14 June 2010	20.60	P	Foreign Exchange Future	9.36800	9.34300	0
01/04/2010	£ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.65	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	£ / R On 14 June 2010	11.15	P	Foreign Exchange Future	0.21200	0.20100	0
01/04/2010	£ / R On 14 June 2010	12.65	P	Foreign Exchange Future	1.45000	1.42700	0
01/04/2010	£ / R On 14 June 2010	14.15	P	Foreign Exchange Future	2.92200	2.89700	0
01/04/2010	£ / R On 14 June 2010	15.65	P	Foreign Exchange Future	4.41900	4.39400	0
01/04/2010	£ / R On 14 June 2010	17.15	P	Foreign Exchange Future	5.91800	5.89300	0
01/04/2010	£ / R On 14 June 2010	18.65	P	Foreign Exchange Future	7.41800	7.39300	0
01/04/2010	£ / R On 14 June 2010	20.15	P	Foreign Exchange Future	8.91800	8.89300	0
01/04/2010	£ / R On 14 June 2010	14.00	P	Foreign Exchange Future	2.77300	2.74800	0
01/04/2010	£ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.11800	0.11100	0
01/04/2010	£ / R On 14 June 2010	12.40	P	Foreign Exchange Future	1.21100	1.18900	0
01/04/2010	£ / R On 14 June 2010	13.90	P	Foreign Exchange Future	2.67400	2.64900	0
01/04/2010	£ / R On 14 June 2010	15.40	P	Foreign Exchange Future	4.16900	4.14400	0
01/04/2010	£ / R On 14 June 2010	16.90	P	Foreign Exchange Future	5.66800	5.64300	0
01/04/2010	£ / R On 14 June 2010	18.40	P	Foreign Exchange Future	7.16800	7.14300	0
01/04/2010	£ / R On 14 June 2010	19.90	P	Foreign Exchange Future	8.66800	8.64300	0
01/04/2010	£ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	£ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.03600	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	11.50	P	Foreign Exchange Future	0.43000	0.41400	0
01/04/2010	£ / R On 14 June 2010	12.50	P	Foreign Exchange Future	1.30600	1.28400	0
01/04/2010	£ / R On 14 June 2010	13.50	P	Foreign Exchange Future	2.27900	2.25500	0
01/04/2010	£ / R On 14 June 2010	14.50	P	Foreign Exchange Future	3.27000	3.24500	0
01/04/2010	£ / R On 14 June 2010	15.50	P	Foreign Exchange Future	4.26900	4.24400	0
01/04/2010	£ / R On 14 June 2010	16.50	P	Foreign Exchange Future	5.26800	5.24300	0
01/04/2010	£ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.02600	0.02400	0
01/04/2010	£ / R On 14 June 2010	11.40	P	Foreign Exchange Future	0.35800	0.34300	0
01/04/2010	£ / R On 14 June 2010	14.40	P	Foreign Exchange Future	3.17100	3.14600	0
01/04/2010	£ / R On 14 June 2010	16.40	P	Foreign Exchange Future	5.16800	5.14300	0
01/04/2010	£ / R On 14 June 2010	17.40	P	Foreign Exchange Future	6.16800	6.14300	0
01/04/2010	£ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.02100	0.02000	0
01/04/2010	£ / R On 14 June 2010	11.35	P	Foreign Exchange Future	0.32400	0.31000	0
01/04/2010	£ / R On 14 June 2010	17.55	P	Foreign Exchange Future	6.31800	6.29300	0
01/04/2010	£ / R On 14 June 2010	13.25	P	Foreign Exchange Future	2.03500	2.01100	0
01/04/2010	£ / R On 14 June 2010	14.75	P	Foreign Exchange Future	3.52000	3.49500	0
01/04/2010	£ / R On 14 June 2010	15.75	P	Foreign Exchange Future	4.51800	4.49400	0
01/04/2010	£ / R On 14 June 2010	16.75	P	Foreign Exchange Future	5.51800	5.49300	0
01/04/2010	£ / R On 14 June 2010	17.75	P	Foreign Exchange Future	6.51800	6.49300	0
01/04/2010	£ / R On 14 June 2010	13.45	P	Foreign Exchange Future	2.23000	2.20600	0
01/04/2010	£ / R On 14 June 2010	15.00	P	Foreign Exchange Future	3.76900	3.74400	0
01/04/2010	£ / R On 14 June 2010	16.00	P	Foreign Exchange Future	4.76800	4.74300	0
01/04/2010	£ / R On 14 June 2010	17.00	P	Foreign Exchange Future	5.76800	5.74300	0
01/04/2010	£ / R On 14 June 2010	18.00	P	Foreign Exchange Future	6.76800	6.74300	0
01/04/2010	£ / R On 14 June 2010	13.75	P	Foreign Exchange Future	2.52500	2.50100	0
01/04/2010	£ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	£ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.07800	0.07400	0
01/04/2010	£ / R On 14 June 2010	11.75	P	Foreign Exchange Future	0.62700	0.60800	0
01/04/2010	£ / R On 14 June 2010	12.75	P	Foreign Exchange Future	1.54600	1.52300	0
01/04/2010	£ / R On 14 June 2010	15.25	P	Foreign Exchange Future	4.01900	3.99400	0
01/04/2010	£ / R On 14 June 2010	16.25	P	Foreign Exchange Future	5.01800	4.99300	0
01/04/2010	£ / R On 14 June 2010	17.25	P	Foreign Exchange Future	6.01800	5.99300	0
01/04/2010	£ / R On 14 June 2010	18.25	P	Foreign Exchange Future	7.01800	6.99300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	£ / R On 14 June 2010	11.90	P	Foreign Exchange Future	0.75500	0.73500	0
01/04/2010	£ / R On 14 June 2010	12.90	P	Foreign Exchange Future	1.69200	1.66900	0
01/04/2010	£ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.00800	0.00700	0
01/04/2010	£ / R On 14 June 2010	10.95	P	Foreign Exchange Future	0.13400	0.12600	0
01/04/2010	£ / R On 14 June 2010	11.95	P	Foreign Exchange Future	0.79800	0.77900	0
01/04/2010	£ / R On 14 June 2010	12.95	P	Foreign Exchange Future	1.74100	1.71800	0
01/04/2010	£ / R On 14 June 2010	15.45	P	Foreign Exchange Future	4.21900	4.19400	0
01/04/2010	£ / R On 14 June 2010	16.45	P	Foreign Exchange Future	5.21800	5.19300	0
01/04/2010	£ / R On 14 June 2010	17.45	P	Foreign Exchange Future	6.21800	6.19300	0
01/04/2010	£ / R On 14 June 2010	18.45	P	Foreign Exchange Future	7.21800	7.19300	0
01/04/2010	£ / R On 14 June 2010	10.05	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	£ / R On 14 June 2010	11.05	P	Foreign Exchange Future	0.17000	0.16100	0
01/04/2010	£ / R On 14 June 2010	12.05	P	Foreign Exchange Future	0.88700	0.86700	0
01/04/2010	£ / R On 14 June 2010	13.05	P	Foreign Exchange Future	1.83900	1.81500	0
01/04/2010	£ / R On 14 June 2010	14.05	P	Foreign Exchange Future	2.82300	2.79800	0
01/04/2010	£ / R On 14 June 2010	15.55	P	Foreign Exchange Future	4.31900	4.29400	0
01/04/2010	£ / R On 14 June 2010	16.55	P	Foreign Exchange Future	5.31800	5.29300	0
01/04/2010	£ / R On 14 June 2010	18.55	P	Foreign Exchange Future	7.31800	7.29300	0
01/04/2010	£ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.01200	0.01100	0
01/04/2010	£ / R On 14 June 2010	12.15	P	Foreign Exchange Future	0.97800	0.95700	0
01/04/2010	£ / R On 14 June 2010	13.15	P	Foreign Exchange Future	1.93700	1.91300	0
01/04/2010	£ / R On 14 June 2010	16.65	P	Foreign Exchange Future	5.41800	5.39300	0
01/04/2010	£ / R On 14 June 2010	17.65	P	Foreign Exchange Future	6.41800	6.39300	0
01/04/2010	£ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	£ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.10300	0.09700	0
01/04/2010	£ / R On 14 June 2010	11.85	P	Foreign Exchange Future	0.71100	0.69200	0
01/04/2010	£ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	£ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.06800	0.06400	0
01/04/2010	£ / R On 14 June 2010	11.70	P	Foreign Exchange Future	0.58600	0.56800	0
01/04/2010	£ / R On 14 June 2010	12.70	P	Foreign Exchange Future	1.49800	1.47500	0
01/04/2010	£ / R On 14 June 2010	13.70	P	Foreign Exchange Future	2.47600	2.45200	0
01/04/2010	£ / R On 14 June 2010	15.20	P	Foreign Exchange Future	3.96900	3.94400	0
01/04/2010	£ / R On 14 June 2010	16.20	P	Foreign Exchange Future	4.96800	4.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	17.20	P	Foreign Exchange Future	5.96800	5.94300	0
01/04/2010	£ / R On 14 June 2010	18.20	P	Foreign Exchange Future	6.96800	6.94300	0
01/04/2010	£ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.00900	0.00800	0
01/04/2010	£ / R On 14 June 2010	11.00	P	Foreign Exchange Future	0.15100	0.14300	0
01/04/2010	£ / R On 14 June 2010	12.00	P	Foreign Exchange Future	0.84300	0.82300	0
01/04/2010	£ / R On 14 June 2010	13.00	P	Foreign Exchange Future	1.79000	1.76600	0
01/04/2010	£ / R On 14 June 2010	18.50	P	Foreign Exchange Future	7.26800	7.24300	0
01/04/2010	£ / R On 14 June 2010	11.10	P	Foreign Exchange Future	0.19000	0.18000	0
01/04/2010	£ / R On 14 June 2010	12.10	P	Foreign Exchange Future	0.93300	0.91200	0
01/04/2010	£ / R On 14 June 2010	15.60	P	Foreign Exchange Future	4.36900	4.34400	0
01/04/2010	£ / R On 14 June 2010	16.60	P	Foreign Exchange Future	5.36800	5.34300	0
01/04/2010	£ / R On 14 June 2010	18.60	P	Foreign Exchange Future	7.36800	7.34300	0
01/04/2010	£ / R On 14 June 2010	14.25	P	Foreign Exchange Future	3.02100	2.99700	0
01/04/2010	£ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	£ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.04300	0.04000	0
01/04/2010	£ / R On 14 June 2010	11.55	P	Foreign Exchange Future	0.46700	0.45100	0
01/04/2010	£ / R On 14 June 2010	12.55	P	Foreign Exchange Future	1.35400	1.33100	0
01/04/2010	£ / R On 14 June 2010	13.55	P	Foreign Exchange Future	2.32800	2.30400	0
01/04/2010	£ / R On 14 June 2010	15.05	P	Foreign Exchange Future	3.81900	3.79400	0
01/04/2010	£ / R On 14 June 2010	16.05	P	Foreign Exchange Future	4.81800	4.79300	0
01/04/2010	£ / R On 14 June 2010	17.05	P	Foreign Exchange Future	5.81800	5.79300	0
01/04/2010	£ / R On 14 June 2010	18.05	P	Foreign Exchange Future	6.81800	6.79300	0
01/04/2010	£ / R On 14 June 2010	19.55	P	Foreign Exchange Future	8.31800	8.29300	0
01/04/2010	£ / R On 14 June 2010	21.55	P	Foreign Exchange Future	10.31800	10.29300	0
01/04/2010	£ / R On 14 June 2010	10.65	P	Foreign Exchange Future	0.05800	0.05500	0
01/04/2010	£ / R On 14 June 2010	11.65	P	Foreign Exchange Future	0.54500	0.52800	0
01/04/2010	£ / R On 14 June 2010	13.65	P	Foreign Exchange Future	2.42700	2.40300	0
01/04/2010	£ / R On 14 June 2010	19.65	P	Foreign Exchange Future	8.41800	8.39300	0
01/04/2010	£ / R On 14 June 2010	21.65	P	Foreign Exchange Future	10.41800	10.39300	0
01/04/2010	£ / R On 14 June 2010	19.75	P	Foreign Exchange Future	8.51800	8.49300	0
01/04/2010	£ / R On 14 June 2010	21.75	P	Foreign Exchange Future	10.51800	10.49300	0
01/04/2010	£ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	£ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.09000	0.08500	0
01/04/2010	£ / R On 14 June 2010	11.80	P	Foreign Exchange Future	0.66900	0.65000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	15.80	P	Foreign Exchange Future	4.56800	4.54400	0
01/04/2010	£ / R On 14 June 2010	17.80	P	Foreign Exchange Future	6.56800	6.54300	0
01/04/2010	£ / R On 14 June 2010	19.80	P	Foreign Exchange Future	8.56800	8.54300	0
01/04/2010	£ / R On 14 June 2010	21.80	P	Foreign Exchange Future	10.56800	10.54300	0
01/04/2010	£ / R On 14 June 2010	15.95	P	Foreign Exchange Future	4.71800	4.69300	0
01/04/2010	£ / R On 14 June 2010	17.95	P	Foreign Exchange Future	6.71800	6.69300	0
01/04/2010	£ / R On 14 June 2010	19.95	P	Foreign Exchange Future	8.71800	8.69300	0
01/04/2010	£ / R On 14 June 2010	21.95	P	Foreign Exchange Future	10.71800	10.69300	0
01/04/2010	£ / R On 14 June 2010	20.00	P	Foreign Exchange Future	8.76800	8.74300	0
01/04/2010	£ / R On 14 June 2010	22.00	P	Foreign Exchange Future	10.76800	10.74300	0
01/04/2010	£ / R On 14 June 2010	16.15	P	Foreign Exchange Future	4.91800	4.89300	0
01/04/2010	£ / R On 14 June 2010	18.15	P	Foreign Exchange Future	6.91800	6.89300	0
01/04/2010	£ / R On 14 June 2010	22.15	P	Foreign Exchange Future	10.91800	10.89300	0
01/04/2010	£ / R On 14 June 2010	10.20	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	£ / R On 14 June 2010	11.20	P	Foreign Exchange Future	0.23600	0.22400	0
01/04/2010	£ / R On 14 June 2010	12.20	P	Foreign Exchange Future	1.02400	1.00300	0
01/04/2010	£ / R On 14 June 2010	13.20	P	Foreign Exchange Future	1.98600	1.96200	0
01/04/2010	£ / R On 14 June 2010	14.20	P	Foreign Exchange Future	2.97200	2.94700	0
01/04/2010	£ / R On 14 June 2010	20.20	P	Foreign Exchange Future	8.96800	8.94300	0
01/04/2010	£ / R On 14 June 2010	22.20	P	Foreign Exchange Future	10.96800	10.94300	0
01/04/2010	£ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.01800	0.01600	0
01/04/2010	£ / R On 14 June 2010	11.30	P	Foreign Exchange Future	0.29200	0.27800	0
01/04/2010	£ / R On 14 June 2010	20.30	P	Foreign Exchange Future	9.06800	9.04300	0
01/04/2010	£ / R On 14 June 2010	22.30	P	Foreign Exchange Future	11.06800	11.04300	0
01/04/2010	£ / R On 14 June 2010	10.25	P	Foreign Exchange Future	0.01500	0.01300	0
01/04/2010	£ / R On 14 June 2010	11.25	P	Foreign Exchange Future	0.26100	0.24800	0
01/04/2010	£ / R On 14 June 2010	12.25	P	Foreign Exchange Future	1.07100	1.04900	0
01/04/2010	£ / R On 14 June 2010	20.25	P	Foreign Exchange Future	9.01800	8.99300	0
01/04/2010	£ / R On 14 June 2010	22.25	P	Foreign Exchange Future	11.01800	10.99300	0
01/04/2010	£ / R On 14 June 2010	18.10	P	Foreign Exchange Future	6.86800	6.84300	0
01/04/2010	£ / R On 14 June 2010	20.10	P	Foreign Exchange Future	8.86800	8.84300	0
01/04/2010	£ / R On 14 June 2010	22.10	P	Foreign Exchange Future	10.86800	10.84300	0
01/04/2010	£ / R On 14 June 2010	15.90	P	Foreign Exchange Future	4.66800	4.64300	0
01/04/2010	£ / R On 14 June 2010	17.90	P	Foreign Exchange Future	6.66800	6.64300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14 June 2010	21.90	P	Foreign Exchange Future	10.66800	10.64300	0
01/04/2010	£ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.03000	0.02800	0
01/04/2010	£ / R On 14 June 2010	11.45	P	Foreign Exchange Future	0.39300	0.37800	0
01/04/2010	£ / R On 14 June 2010	12.45	P	Foreign Exchange Future	1.25800	1.23600	0
01/04/2010	£ / R On 14 June 2010	19.45	P	Foreign Exchange Future	8.21800	8.19300	0
01/04/2010	£ / R On 14 June 2010	21.45	P	Foreign Exchange Future	10.21800	10.19300	0
01/04/2010	£ / R On 14 June 2010	19.40	P	Foreign Exchange Future	8.16800	8.14300	0
01/04/2010	£ / R On 14 June 2010	21.40	P	Foreign Exchange Future	10.16800	10.14300	0
01/04/2010	£ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.05000	0.04700	0
01/04/2010	£ / R On 14 June 2010	12.60	P	Foreign Exchange Future	1.40200	1.37900	0
01/04/2010	£ / R On 14 June 2010	13.60	P	Foreign Exchange Future	2.37800	2.35300	0
01/04/2010	£ / R On 14 June 2010	19.60	P	Foreign Exchange Future	8.36800	8.34300	0
01/04/2010	£ / R On 14 June 2010	21.60	P	Foreign Exchange Future	10.36800	10.34300	0
01/04/2010	£ / R On 14 June 2010	15.70	P	Foreign Exchange Future	4.46900	4.44400	0
01/04/2010	£ / R On 14 June 2010	17.70	P	Foreign Exchange Future	6.46800	6.44300	0
01/04/2010	£ / R On 14 June 2010	19.70	P	Foreign Exchange Future	8.46800	8.44300	0
01/04/2010	£ / R On 14 June 2010	21.70	P	Foreign Exchange Future	10.46800	10.44300	0
01/04/2010	£ / R On 14 June 2010	15.85	P	Foreign Exchange Future	4.61800	4.59300	0
01/04/2010	£ / R On 14 June 2010	17.85	P	Foreign Exchange Future	6.61800	6.59300	0
01/04/2010	£ / R On 14 June 2010	19.85	P	Foreign Exchange Future	8.61800	8.59300	0
01/04/2010	£ / R On 14 June 2010	21.85	P	Foreign Exchange Future	10.61800	10.59300	0
01/04/2010	£ / R On 14 June 2010	20.35	P	Foreign Exchange Future	9.11800	9.09300	0
01/04/2010	£ / R On 14 June 2010	22.35	P	Foreign Exchange Future	11.11800	11.09300	0
01/04/2010	£ / R On 14 June 2010	20.05	P	Foreign Exchange Future	8.81800	8.79300	0
01/04/2010	£ / R On 14 June 2010	22.05	P	Foreign Exchange Future	10.81800	10.79300	0
01/04/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.40490	11.43060	2,795
01/04/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.13300	0.13900	0
01/04/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.14900	0.15600	0
01/04/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.14100	0.14700	0
01/04/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.48600	1.46600	0
01/04/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.44400	1.42500	0
01/04/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.52800	1.50800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.57600	11.60350	8
01/04/2010	¥ / R On 14 June 2010			Foreign Exchange Future	0.07840	0.07960	1,364
01/04/2010	¥ / R On 14 June 2010	0.08	C	Foreign Exchange Future	0.00212	0.00269	0
01/04/2010	¥ / R On 14 June 2010	0.09	C	Foreign Exchange Future	0.00037	0.00052	0
01/04/2010	¥ / R On 14 June 2010	0.07	C	Foreign Exchange Future	0.00862	0.00975	0
01/04/2010	¥ / R On 14 June 2010	0.07	P	Foreign Exchange Future	0.00022	0.00015	0
01/04/2010	¥ / R On 14 June 2010	0.09	P	Foreign Exchange Future	0.01197	0.01092	0
01/04/2010	¥ / R On 14 June 2010	0.08	P	Foreign Exchange Future	0.00372	0.00309	0
01/04/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.07970	0.08090	0
01/04/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00357	0.00391	0
01/04/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00677	0.00591	0
01/04/2010	€ / R On 14 June 2010			Foreign Exchange Future	9.96250	10.05230	27,215
01/04/2010	€ / R On 14 June 2010	12.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	11.90	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	€ / R On 14 June 2010	12.00	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	€ / R On 14 June 2010	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.30	C	Foreign Exchange Future	0.00800	0.01100	25
01/04/2010	€ / R On 14 June 2010	10.30	C	Foreign Exchange Future	0.09000	0.11600	20
01/04/2010	€ / R On 14 June 2010	9.30	C	Foreign Exchange Future	0.68800	0.77100	0
01/04/2010	€ / R On 14 June 2010	8.30	C	Foreign Exchange Future	1.66400	1.75300	0
01/04/2010	€ / R On 14 June 2010	7.30	C	Foreign Exchange Future	2.66300	2.75200	0
01/04/2010	€ / R On 14 June 2010	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.60	C	Foreign Exchange Future	0.00400	0.00600	0
01/04/2010	€ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.04300	0.05700	0
01/04/2010	€ / R On 14 June 2010	9.60	C	Foreign Exchange Future	0.43400	0.50800	0
01/04/2010	€ / R On 14 June 2010	8.60	C	Foreign Exchange Future	1.36500	1.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	7.60	C	Foreign Exchange Future	2.36300	2.45200	0
01/04/2010	€ / R On 14 June 2010	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.70	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 14 June 2010	10.70	C	Foreign Exchange Future	0.03400	0.04500	0
01/04/2010	€ / R On 14 June 2010	9.70	C	Foreign Exchange Future	0.35900	0.42900	0
01/04/2010	€ / R On 14 June 2010	8.70	C	Foreign Exchange Future	1.26600	1.35500	0
01/04/2010	€ / R On 14 June 2010	7.70	C	Foreign Exchange Future	2.26300	2.35200	0
01/04/2010	€ / R On 14 June 2010	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.35	C	Foreign Exchange Future	0.00700	0.01000	0
01/04/2010	€ / R On 14 June 2010	10.35	C	Foreign Exchange Future	0.07900	0.10300	0
01/04/2010	€ / R On 14 June 2010	9.35	C	Foreign Exchange Future	0.64300	0.72500	0
01/04/2010	€ / R On 14 June 2010	8.35	C	Foreign Exchange Future	1.61400	1.70300	0
01/04/2010	€ / R On 14 June 2010	7.35	C	Foreign Exchange Future	2.61300	2.70200	0
01/04/2010	€ / R On 14 June 2010	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.40	C	Foreign Exchange Future	0.00700	0.00900	0
01/04/2010	€ / R On 14 June 2010	10.40	C	Foreign Exchange Future	0.07000	0.09100	0
01/04/2010	€ / R On 14 June 2010	9.40	C	Foreign Exchange Future	0.59900	0.68000	0
01/04/2010	€ / R On 14 June 2010	8.40	C	Foreign Exchange Future	1.56400	1.65400	0
01/04/2010	€ / R On 14 June 2010	7.40	C	Foreign Exchange Future	2.56300	2.65200	0
01/04/2010	€ / R On 14 June 2010	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.55	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	€ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.04900	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	9.55	C	Foreign Exchange Future	0.47300	0.54900	0
01/04/2010	€ / R On 14 June 2010	8.55	C	Foreign Exchange Future	1.41500	1.50400	0
01/04/2010	€ / R On 14 June 2010	7.55	C	Foreign Exchange Future	2.41300	2.50200	0
01/04/2010	€ / R On 14 June 2010	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.45	C	Foreign Exchange Future	0.00600	0.00800	0
01/04/2010	€ / R On 14 June 2010	10.45	C	Foreign Exchange Future	0.06200	0.08100	0
01/04/2010	€ / R On 14 June 2010	8.15	C	Foreign Exchange Future	1.81300	1.90300	0
01/04/2010	€ / R On 14 June 2010	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	12.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.01200	0.01600	0
01/04/2010	€ / R On 14 June 2010	10.15	C	Foreign Exchange Future	0.12800	0.16300	0
01/04/2010	€ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.82700	0.91300	0
01/04/2010	€ / R On 14 June 2010	9.45	C	Foreign Exchange Future	0.55600	0.63500	0
01/04/2010	€ / R On 14 June 2010	8.45	C	Foreign Exchange Future	1.51400	1.60400	0
01/04/2010	€ / R On 14 June 2010	7.45	C	Foreign Exchange Future	2.51300	2.60200	0
01/04/2010	€ / R On 14 June 2010	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.50	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	€ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.05500	0.07200	0
01/04/2010	€ / R On 14 June 2010	9.50	C	Foreign Exchange Future	0.51400	0.59200	0
01/04/2010	€ / R On 14 June 2010	8.50	C	Foreign Exchange Future	1.46400	1.55400	0
01/04/2010	€ / R On 14 June 2010	7.50	C	Foreign Exchange Future	2.46300	2.55200	0
01/04/2010	€ / R On 14 June 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.85	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
01/04/2010	€ / R On 14 June 2010	11.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.02300	0.03100	29
01/04/2010	€ / R On 14 June 2010	9.85	C	Foreign Exchange Future	0.26000	0.32200	0
01/04/2010	€ / R On 14 June 2010	8.85	C	Foreign Exchange Future	1.11700	1.20600	0
01/04/2010	€ / R On 14 June 2010	7.85	C	Foreign Exchange Future	2.11300	2.20300	0
01/04/2010	€ / R On 14 June 2010	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.02600	0.03500	0
01/04/2010	€ / R On 14 June 2010	9.80	C	Foreign Exchange Future	0.29100	0.35600	0
01/04/2010	€ / R On 14 June 2010	8.80	C	Foreign Exchange Future	1.16700	1.25600	0
01/04/2010	€ / R On 14 June 2010	7.80	C	Foreign Exchange Future	2.16300	2.25300	0
01/04/2010	€ / R On 14 June 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.02100	0.02800	0
01/04/2010	€ / R On 14 June 2010	9.90	C	Foreign Exchange Future	0.23000	0.28900	0
01/04/2010	€ / R On 14 June 2010	8.90	C	Foreign Exchange Future	1.06800	1.15700	0
01/04/2010	€ / R On 14 June 2010	7.90	C	Foreign Exchange Future	2.06300	2.15300	0
01/04/2010	€ / R On 14 June 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	€ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.01800	0.02500	0
01/04/2010	€ / R On 14 June 2010	9.95	C	Foreign Exchange Future	0.20300	0.25800	0
01/04/2010	€ / R On 14 June 2010	8.95	C	Foreign Exchange Future	1.01900	1.10700	0
01/04/2010	€ / R On 14 June 2010	7.95	C	Foreign Exchange Future	2.01300	2.10300	0
01/04/2010	€ / R On 14 June 2010	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	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
01/04/2010	€ / R On 14 June 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.75	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.03000	0.04000	0
01/04/2010	€ / R On 14 June 2010	9.75	C	Foreign Exchange Future	0.32400	0.39200	0
01/04/2010	€ / R On 14 June 2010	8.75	C	Foreign Exchange Future	1.21600	1.30500	0
01/04/2010	€ / R On 14 June 2010	7.75	C	Foreign Exchange Future	2.21300	2.30200	0
01/04/2010	€ / R On 14 June 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.01600	0.02200	0
01/04/2010	€ / R On 14 June 2010	10.00	C	Foreign Exchange Future	0.18100	0.23000	0
01/04/2010	€ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.97000	1.05800	0
01/04/2010	€ / R On 14 June 2010	8.00	C	Foreign Exchange Future	1.96300	2.05300	0
01/04/2010	€ / R On 14 June 2010	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.00	P	Foreign Exchange Future	0.00800	0.00600	0
01/04/2010	€ / R On 14 June 2010	10.00	P	Foreign Exchange Future	0.21900	0.17800	0
01/04/2010	€ / R On 14 June 2010	11.00	P	Foreign Exchange Future	1.05400	0.97000	0
01/04/2010	€ / R On 14 June 2010	14.00	P	Foreign Exchange Future	4.03800	3.94800	0
01/04/2010	€ / R On 14 June 2010	16.00	P	Foreign Exchange Future	6.03800	5.94800	0
01/04/2010	€ / R On 14 June 2010	18.00	P	Foreign Exchange Future	8.03800	7.94800	0
01/04/2010	€ / R On 14 June 2010	20.00	P	Foreign Exchange Future	10.03800	9.94800	0
01/04/2010	€ / R On 14 June 2010	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.75	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	€ / R On 14 June 2010	9.75	P	Foreign Exchange Future	0.11200	0.09000	0
01/04/2010	€ / R On 14 June 2010	10.75	P	Foreign Exchange Future	0.81800	0.73800	0
01/04/2010	€ / R On 14 June 2010	11.75	P	Foreign Exchange Future	1.79100	1.70200	0
01/04/2010	€ / R On 14 June 2010	13.75	P	Foreign Exchange Future	3.78800	3.69800	0
01/04/2010	€ / R On 14 June 2010	15.75	P	Foreign Exchange Future	5.78800	5.69800	0
01/04/2010	€ / R On 14 June 2010	17.75	P	Foreign Exchange Future	7.78800	7.69800	0
01/04/2010	€ / R On 14 June 2010	19.75	P	Foreign Exchange Future	9.78800	9.69800	0
01/04/2010	€ / R On 14 June 2010	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.95	P	Foreign Exchange Future	0.00700	0.00500	0
01/04/2010	€ / R On 14 June 2010	9.95	P	Foreign Exchange Future	0.19100	0.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	10.95	P	Foreign Exchange Future	1.00600	0.92300	0
01/04/2010	€ / R On 14 June 2010	11.95	P	Foreign Exchange Future	1.99000	1.90100	0
01/04/2010	€ / R On 14 June 2010	13.95	P	Foreign Exchange Future	3.98800	3.89800	0
01/04/2010	€ / R On 14 June 2010	15.95	P	Foreign Exchange Future	5.98800	5.89800	0
01/04/2010	€ / R On 14 June 2010	17.95	P	Foreign Exchange Future	7.98800	7.89800	0
01/04/2010	€ / R On 14 June 2010	19.95	P	Foreign Exchange Future	9.98800	9.89800	0
01/04/2010	€ / R On 14 June 2010	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.90	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	€ / R On 14 June 2010	9.90	P	Foreign Exchange Future	0.16800	0.13700	0
01/04/2010	€ / R On 14 June 2010	10.90	P	Foreign Exchange Future	0.95900	0.87600	0
01/04/2010	€ / R On 14 June 2010	13.90	P	Foreign Exchange Future	3.93800	3.84800	0
01/04/2010	€ / R On 14 June 2010	15.90	P	Foreign Exchange Future	5.93800	5.84800	0
01/04/2010	€ / R On 14 June 2010	17.90	P	Foreign Exchange Future	7.93800	7.84800	0
01/04/2010	€ / R On 14 June 2010	19.90	P	Foreign Exchange Future	9.93800	9.84800	0
01/04/2010	€ / R On 14 June 2010	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.80	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	€ / R On 14 June 2010	9.80	P	Foreign Exchange Future	0.12900	0.10400	0
01/04/2010	€ / R On 14 June 2010	10.80	P	Foreign Exchange Future	0.86400	0.78300	0
01/04/2010	€ / R On 14 June 2010	11.80	P	Foreign Exchange Future	1.84100	1.75200	0
01/04/2010	€ / R On 14 June 2010	13.80	P	Foreign Exchange Future	3.83800	3.74800	0
01/04/2010	€ / R On 14 June 2010	15.80	P	Foreign Exchange Future	5.83800	5.74800	0
01/04/2010	€ / R On 14 June 2010	17.80	P	Foreign Exchange Future	7.83800	7.74800	0
01/04/2010	€ / R On 14 June 2010	19.80	P	Foreign Exchange Future	9.83800	9.74800	0
01/04/2010	€ / R On 14 June 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	8.85	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	€ / R On 14 June 2010	9.85	P	Foreign Exchange Future	0.14800	0.12000	0
01/04/2010	€ / R On 14 June 2010	10.85	P	Foreign Exchange Future	0.91100	0.82900	0
01/04/2010	€ / R On 14 June 2010	11.85	P	Foreign Exchange Future	1.89100	1.80100	0
01/04/2010	€ / R On 14 June 2010	13.85	P	Foreign Exchange Future	3.88800	3.79800	0
01/04/2010	€ / R On 14 June 2010	15.85	P	Foreign Exchange Future	5.88800	5.79800	0
01/04/2010	€ / R On 14 June 2010	17.85	P	Foreign Exchange Future	7.88800	7.79800	0
01/04/2010	€ / R On 14 June 2010	19.85	P	Foreign Exchange Future	9.88800	9.79800	0
01/04/2010	€ / R On 14 June 2010	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.50	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
01/04/2010	€ / R On 14 June 2010	9.50	P	Foreign Exchange Future	0.05200	0.04000	0
01/04/2010	€ / R On 14 June 2010	10.50	P	Foreign Exchange Future	0.59300	0.52000	0
01/04/2010	€ / R On 14 June 2010	11.50	P	Foreign Exchange Future	1.54300	1.45500	0
01/04/2010	€ / R On 14 June 2010	13.50	P	Foreign Exchange Future	3.53800	3.44800	0
01/04/2010	€ / R On 14 June 2010	15.50	P	Foreign Exchange Future	5.53800	5.44800	0
01/04/2010	€ / R On 14 June 2010	17.50	P	Foreign Exchange Future	7.53800	7.44800	0
01/04/2010	€ / R On 14 June 2010	19.50	P	Foreign Exchange Future	9.53800	9.44800	0
01/04/2010	€ / R On 14 June 2010	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.45	P	Foreign Exchange Future	0.04400	0.03300	0
01/04/2010	€ / R On 14 June 2010	9.15	P	Foreign Exchange Future	0.01500	0.01100	0
01/04/2010	€ / R On 14 June 2010	10.15	P	Foreign Exchange Future	0.31600	0.26100	0
01/04/2010	€ / R On 14 June 2010	11.15	P	Foreign Exchange Future	1.20000	1.11400	0
01/04/2010	€ / R On 14 June 2010	12.15	P	Foreign Exchange Future	2.19000	2.10000	0
01/04/2010	€ / R On 14 June 2010	14.15	P	Foreign Exchange Future	4.18800	4.09800	0
01/04/2010	€ / R On 14 June 2010	16.15	P	Foreign Exchange Future	6.18800	6.09800	0
01/04/2010	€ / R On 14 June 2010	18.15	P	Foreign Exchange Future	8.18800	8.09800	0
01/04/2010	€ / R On 14 June 2010	20.15	P	Foreign Exchange Future	10.18800	10.09800	0
01/04/2010	€ / R On 14 June 2010	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 14 June 2010	10.45	P	Foreign Exchange Future	0.55000	0.47900	0
01/04/2010	€ / R On 14 June 2010	11.45	P	Foreign Exchange Future	1.49400	1.40600	0
01/04/2010	€ / R On 14 June 2010	13.45	P	Foreign Exchange Future	3.48800	3.39800	0
01/04/2010	€ / R On 14 June 2010	15.45	P	Foreign Exchange Future	5.48800	5.39800	0
01/04/2010	€ / R On 14 June 2010	17.45	P	Foreign Exchange Future	7.48800	7.39800	0
01/04/2010	€ / R On 14 June 2010	19.45	P	Foreign Exchange Future	9.48800	9.39800	0
01/04/2010	€ / R On 14 June 2010	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.55	P	Foreign Exchange Future	0.06100	0.04700	0
01/04/2010	€ / R On 14 June 2010	10.55	P	Foreign Exchange Future	0.63700	0.56200	0
01/04/2010	€ / R On 14 June 2010	11.55	P	Foreign Exchange Future	1.59300	1.50400	0
01/04/2010	€ / R On 14 June 2010	13.55	P	Foreign Exchange Future	3.58800	3.49800	0
01/04/2010	€ / R On 14 June 2010	15.55	P	Foreign Exchange Future	5.58800	5.49800	0
01/04/2010	€ / R On 14 June 2010	17.55	P	Foreign Exchange Future	7.58800	7.49800	0
01/04/2010	€ / R On 14 June 2010	19.55	P	Foreign Exchange Future	9.58800	9.49800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.40	P	Foreign Exchange Future	0.03700	0.02800	0
01/04/2010	€ / R On 14 June 2010	10.40	P	Foreign Exchange Future	0.50800	0.43900	0
01/04/2010	€ / R On 14 June 2010	11.40	P	Foreign Exchange Future	1.44500	1.35700	0
01/04/2010	€ / R On 14 June 2010	13.40	P	Foreign Exchange Future	3.43800	3.34800	0
01/04/2010	€ / R On 14 June 2010	15.40	P	Foreign Exchange Future	5.43800	5.34800	0
01/04/2010	€ / R On 14 June 2010	17.40	P	Foreign Exchange Future	7.43800	7.34800	0
01/04/2010	€ / R On 14 June 2010	19.40	P	Foreign Exchange Future	9.43800	9.34800	0
01/04/2010	€ / R On 14 June 2010	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.35	P	Foreign Exchange Future	0.03100	0.02300	0
01/04/2010	€ / R On 14 June 2010	10.35	P	Foreign Exchange Future	0.46700	0.40100	0
01/04/2010	€ / R On 14 June 2010	11.35	P	Foreign Exchange Future	1.39500	1.30800	0
01/04/2010	€ / R On 14 June 2010	13.35	P	Foreign Exchange Future	3.38800	3.29800	0
01/04/2010	€ / R On 14 June 2010	15.35	P	Foreign Exchange Future	5.38800	5.29800	0
01/04/2010	€ / R On 14 June 2010	17.35	P	Foreign Exchange Future	7.38800	7.29800	0
01/04/2010	€ / R On 14 June 2010	19.35	P	Foreign Exchange Future	9.38800	9.29800	0
01/04/2010	€ / R On 14 June 2010	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.70	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	€ / R On 14 June 2010	9.70	P	Foreign Exchange Future	0.09700	0.07700	0
01/04/2010	€ / R On 14 June 2010	10.70	P	Foreign Exchange Future	0.77200	0.69300	0
01/04/2010	€ / R On 14 June 2010	11.70	P	Foreign Exchange Future	1.74200	1.65300	0
01/04/2010	€ / R On 14 June 2010	13.70	P	Foreign Exchange Future	3.73800	3.64800	0
01/04/2010	€ / R On 14 June 2010	15.70	P	Foreign Exchange Future	5.73800	5.64800	0
01/04/2010	€ / R On 14 June 2010	17.70	P	Foreign Exchange Future	7.73800	7.64800	0
01/04/2010	€ / R On 14 June 2010	19.70	P	Foreign Exchange Future	9.73800	9.64800	0
01/04/2010	€ / R On 14 June 2010	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	€ / R On 14 June 2010	9.60	P	Foreign Exchange Future	0.07200	0.05600	0
01/04/2010	€ / R On 14 June 2010	10.60	P	Foreign Exchange Future	0.68100	0.60500	0
01/04/2010	€ / R On 14 June 2010	11.60	P	Foreign Exchange Future	1.64200	1.55400	0
01/04/2010	€ / R On 14 June 2010	13.60	P	Foreign Exchange Future	3.63800	3.54800	0
01/04/2010	€ / R On 14 June 2010	15.60	P	Foreign Exchange Future	5.63800	5.54800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14 June 2010	17.60	P	Foreign Exchange Future	7.63800	7.54800	0
01/04/2010	€ / R On 14 June 2010	19.60	P	Foreign Exchange Future	9.63800	9.54800	0
01/04/2010	€ / R On 14 June 2010	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14 June 2010	8.30	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	€ / R On 14 June 2010	9.30	P	Foreign Exchange Future	0.02600	0.01900	0
01/04/2010	€ / R On 14 June 2010	10.30	P	Foreign Exchange Future	0.42800	0.36400	271
01/04/2010	€ / R On 14 June 2010	11.30	P	Foreign Exchange Future	1.34600	1.25900	0
01/04/2010	€ / R On 14 June 2010	13.30	P	Foreign Exchange Future	3.33800	3.24800	0
01/04/2010	€ / R On 14 June 2010	15.30	P	Foreign Exchange Future	5.33800	5.24800	0
01/04/2010	€ / R On 14 June 2010	17.30	P	Foreign Exchange Future	7.33800	7.24800	0
01/04/2010	€ / R On 14 June 2010	19.30	P	Foreign Exchange Future	9.33800	9.24800	0
01/04/2010	€ / R On 14 June 2010	12.00	P	Foreign Exchange Future	2.04000	1.95100	0
01/04/2010	€ / R On 14 June 2010	11.90	P	Foreign Exchange Future	1.94000	1.85100	0
01/04/2010	€ / R On 14 June 2010	12.10	P	Foreign Exchange Future	2.14000	2.05000	0
01/04/2010	€ / R On 13 September 2010			Foreign Exchange Future	10.11940	10.21190	4,740
01/04/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.06700	0.07700	0
01/04/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.61300	1.53000	0
01/04/2010	€ / R On 13 December 2010			Foreign Exchange Future	10.27430	10.36980	1,971
01/04/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.03900	0.04300	0
01/04/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.11600	0.12700	0
01/04/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.21700	0.24000	0
01/04/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.48500	0.54000	0
01/04/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	1.14600	1.23500	0
01/04/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	2.08800	2.18300	0
01/04/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.12600	0.13800	0
01/04/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.03800	0.04200	0
01/04/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.11300	0.12300	0
01/04/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.20900	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.46100	0.51500	0
01/04/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	1.10200	1.19000	0
01/04/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	2.03900	2.13400	0
01/04/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.01800	0.02100	0
01/04/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.07300	0.08100	0
01/04/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.13300	0.14600	0
01/04/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.26100	0.28900	0
01/04/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.61400	0.67700	0
01/04/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.37300	1.46300	0
01/04/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.02000	0.02400	0
01/04/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.07700	0.08600	0
01/04/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.14100	0.15500	0
01/04/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.28200	0.31200	0
01/04/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.67300	0.73900	0
01/04/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.46500	1.55700	0
01/04/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.04300	0.04700	0
01/04/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.12900	0.14200	0
01/04/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.04400	0.04800	0
01/04/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	2.33500	2.43000	0
01/04/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.04600	0.05000	0
01/04/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.43400	2.52900	0
01/04/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.04500	0.04900	0
01/04/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.13700	0.15000	0
01/04/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.27100	0.30000	0
01/04/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.64300	0.70800	0
01/04/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.41900	1.51000	0
01/04/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.38400	2.47900	0
01/04/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.25100	0.27800	0
01/04/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.58700	0.64800	0
01/04/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.32700	1.41700	0
01/04/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	2.28500	2.38000	0
01/04/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.04100	0.04500	0
01/04/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.12200	0.13400	0
01/04/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.23300	0.25800	0
01/04/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.53400	0.59200	0
01/04/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	1.23600	1.32500	0
01/04/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	2.18700	2.28200	0
01/04/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.03300	0.03800	0
01/04/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.10200	0.11300	0
01/04/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.18800	0.20800	0
01/04/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.40600	0.44900	0
01/04/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.98300	1.06200	0
01/04/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.89400	1.98700	0
01/04/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.02800	0.03300	0
01/04/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.09300	0.10300	0
01/04/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.17000	0.18800	0
01/04/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.35900	0.39700	0
01/04/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.87100	0.94600	0
01/04/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.74900	1.84200	0
01/04/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.57600	9.48000	0
01/04/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.02500	0.02200	0
01/04/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.14700	0.12600	0
01/04/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.63500	0.57700	0
01/04/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.44600	1.36800	0
01/04/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.36900	2.28300	0
01/04/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.30400	4.21300	0
01/04/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.27900	6.18400	0
01/04/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.27700	8.18100	0
01/04/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.27600	10.18000	0
01/04/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02000	0.01700	0
01/04/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.10900	0.09200	0
01/04/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.53200	0.47900	0
01/04/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.31400	1.23800	0
01/04/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.22800	2.14300	0
01/04/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.15900	4.06800	0
01/04/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.12900	6.03400	0
01/04/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.12700	8.03200	0
01/04/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.12600	10.03000	0
01/04/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06200	0.05500	0
01/04/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.36000	0.32200	0
01/04/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.05900	0.98800	0
01/04/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	1.94800	1.86400	0
01/04/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	3.86700	3.77500	0
01/04/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	5.83000	5.73500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	7.82800	7.73200	0
01/04/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	9.82600	9.73000	0
01/04/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.05300	0.04700	0
01/04/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.31300	0.27800	0
01/04/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	0.97700	0.90800	0
01/04/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	5.68100	5.58700	0
01/04/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	7.67800	7.58200	0
01/04/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	9.67600	9.58000	0
01/04/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.04500	0.04000	0
01/04/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.26900	0.23800	0
01/04/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	0.89700	0.83000	0
01/04/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.76300	1.68000	0
01/04/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.67100	3.57900	0
01/04/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.63200	5.53700	0
01/04/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.62800	7.53200	0
01/04/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.62600	9.53000	0
01/04/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.62200	3.53000	0
01/04/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.58200	5.48700	0
01/04/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.57800	7.48200	0
01/04/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	3.72000	3.62800	0
01/04/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	1.85500	1.77200	0
01/04/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	3.76900	3.67700	0
01/04/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	5.73100	5.63600	0
01/04/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	7.72800	7.63200	0
01/04/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	9.72600	9.63000	0
01/04/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.04100	0.03700	0
01/04/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.24900	0.21900	0
01/04/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	0.85800	0.79200	0
01/04/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.71700	1.63500	0
01/04/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.65300	2.56600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.59600	4.50400	0
01/04/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.57900	6.48300	0
01/04/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.57700	8.48100	0
01/04/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.57600	10.48000	0
01/04/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.04900	0.04300	0
01/04/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.29000	0.25700	0
01/04/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	0.93700	0.86900	0
01/04/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	1.80900	1.72600	0
01/04/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	2.74900	2.66100	0
01/04/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	4.69400	4.60100	0
01/04/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	6.67900	6.58300	0
01/04/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	8.67700	8.58100	0
01/04/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	10.67600	10.58000	0
01/04/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.01500	0.01400	0
01/04/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.07800	0.07000	0
01/04/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.43700	0.39500	0
01/04/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.18500	1.11100	0
01/04/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.08900	2.00300	0
01/04/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.01400	3.92200	0
01/04/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	5.98000	5.88400	0
01/04/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	7.97800	7.88200	0
01/04/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	9.97600	9.88000	0
01/04/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	1.90200	1.81800	0
01/04/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01400	0.01300	0
01/04/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07200	0.06500	0
01/04/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.41100	0.37000	0
01/04/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.14300	1.07000	0
01/04/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.04200	1.95700	0
01/04/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	3.96500	3.87300	0
01/04/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	5.93000	5.83500	0
01/04/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	7.92800	7.83200	0
01/04/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	9.92600	9.83000	0
01/04/2010	AU\$ / R On 14 June 2010			Foreign Exchange Future	6.72280	6.76090	9,608

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.60	C	Foreign Exchange Future	0.21000	0.24000	0
01/04/2010	AU\$ / R On 14 June 2010	5.60	C	Foreign Exchange Future	1.12400	1.16200	0
01/04/2010	AU\$ / R On 14 June 2010	4.60	C	Foreign Exchange Future	2.12300	2.16100	0
01/04/2010	AU\$ / R On 14 June 2010	3.60	C	Foreign Exchange Future	3.12300	3.16100	0
01/04/2010	AU\$ / R On 14 June 2010	2.60	C	Foreign Exchange Future	4.12300	4.16100	0
01/04/2010	AU\$ / R On 14 June 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.55	C	Foreign Exchange Future	0.24500	0.27600	0
01/04/2010	AU\$ / R On 14 June 2010	5.55	C	Foreign Exchange Future	1.17300	1.21100	0
01/04/2010	AU\$ / R On 14 June 2010	4.55	C	Foreign Exchange Future	2.17300	2.21100	0
01/04/2010	AU\$ / R On 14 June 2010	3.55	C	Foreign Exchange Future	3.17300	3.21100	0
01/04/2010	AU\$ / R On 14 June 2010	2.55	C	Foreign Exchange Future	4.17300	4.21100	0
01/04/2010	AU\$ / R On 14 June 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.50	C	Foreign Exchange Future	0.28200	0.31400	0
01/04/2010	AU\$ / R On 14 June 2010	5.50	C	Foreign Exchange Future	1.22300	1.26100	0
01/04/2010	AU\$ / R On 14 June 2010	4.50	C	Foreign Exchange Future	2.22300	2.26100	0
01/04/2010	AU\$ / R On 14 June 2010	3.50	C	Foreign Exchange Future	3.22300	3.26100	0
01/04/2010	AU\$ / R On 14 June 2010	2.50	C	Foreign Exchange Future	4.22300	4.26100	0
01/04/2010	AU\$ / R On 14 June 2010	6.70	C	Foreign Exchange Future	0.14700	0.17400	0
01/04/2010	AU\$ / R On 14 June 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.85	C	Foreign Exchange Future	0.09100	0.10600	0
01/04/2010	AU\$ / R On 14 June 2010	5.85	C	Foreign Exchange Future	0.87600	0.91400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	4.85	C	Foreign Exchange Future	1.87300	1.91100	0
01/04/2010	AU\$ / R On 14 June 2010	3.85	C	Foreign Exchange Future	2.87300	2.91100	0
01/04/2010	AU\$ / R On 14 June 2010	2.85	C	Foreign Exchange Future	3.87300	3.91100	0
01/04/2010	AU\$ / R On 14 June 2010	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.75	C	Foreign Exchange Future	0.12600	0.14500	0
01/04/2010	AU\$ / R On 14 June 2010	5.75	C	Foreign Exchange Future	0.97500	1.01200	0
01/04/2010	AU\$ / R On 14 June 2010	4.75	C	Foreign Exchange Future	1.97300	2.01100	0
01/04/2010	AU\$ / R On 14 June 2010	3.75	C	Foreign Exchange Future	2.97300	3.01100	0
01/04/2010	AU\$ / R On 14 June 2010	2.75	C	Foreign Exchange Future	3.97300	4.01100	0
01/04/2010	AU\$ / R On 14 June 2010	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.90	C	Foreign Exchange Future	0.07700	0.09000	0
01/04/2010	AU\$ / R On 14 June 2010	5.90	C	Foreign Exchange Future	0.82700	0.86400	0
01/04/2010	AU\$ / R On 14 June 2010	4.90	C	Foreign Exchange Future	1.82300	1.86100	0
01/04/2010	AU\$ / R On 14 June 2010	3.90	C	Foreign Exchange Future	2.82300	2.86100	0
01/04/2010	AU\$ / R On 14 June 2010	2.90	C	Foreign Exchange Future	3.82300	3.86100	0
01/04/2010	AU\$ / R On 14 June 2010	3.25	C	Foreign Exchange Future	3.47300	3.51100	0
01/04/2010	AU\$ / R On 14 June 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.05	C	Foreign Exchange Future	0.04700	0.05500	0
01/04/2010	AU\$ / R On 14 June 2010	6.05	C	Foreign Exchange Future	0.68100	0.71800	0
01/04/2010	AU\$ / R On 14 June 2010	5.05	C	Foreign Exchange Future	1.67300	1.71100	0
01/04/2010	AU\$ / R On 14 June 2010	4.05	C	Foreign Exchange Future	2.67300	2.71100	0
01/04/2010	AU\$ / R On 14 June 2010	3.05	C	Foreign Exchange Future	3.67300	3.71100	0
01/04/2010	AU\$ / R On 14 June 2010	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.25	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
01/04/2010	AU\$ / R On 14 June 2010	7.25	C	Foreign Exchange Future	0.02400	0.02900	0
01/04/2010	AU\$ / R On 14 June 2010	6.25	C	Foreign Exchange Future	0.49400	0.52900	0
01/04/2010	AU\$ / R On 14 June 2010	5.25	C	Foreign Exchange Future	1.47300	1.51100	0
01/04/2010	AU\$ / R On 14 June 2010	4.25	C	Foreign Exchange Future	2.47300	2.51100	0
01/04/2010	AU\$ / R On 14 June 2010	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.80	C	Foreign Exchange Future	0.10700	0.12400	0
01/04/2010	AU\$ / R On 14 June 2010	5.80	C	Foreign Exchange Future	0.92500	0.96300	0
01/04/2010	AU\$ / R On 14 June 2010	4.80	C	Foreign Exchange Future	1.92300	1.96100	0
01/04/2010	AU\$ / R On 14 June 2010	3.80	C	Foreign Exchange Future	2.92300	2.96100	0
01/04/2010	AU\$ / R On 14 June 2010	2.80	C	Foreign Exchange Future	3.92300	3.96100	0
01/04/2010	AU\$ / R On 14 June 2010	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.65	C	Foreign Exchange Future	0.17700	0.20600	0
01/04/2010	AU\$ / R On 14 June 2010	5.65	C	Foreign Exchange Future	1.07400	1.11200	0
01/04/2010	AU\$ / R On 14 June 2010	4.65	C	Foreign Exchange Future	2.07300	2.11100	0
01/04/2010	AU\$ / R On 14 June 2010	3.65	C	Foreign Exchange Future	3.07300	3.11100	0
01/04/2010	AU\$ / R On 14 June 2010	2.65	C	Foreign Exchange Future	4.07300	4.11100	0
01/04/2010	AU\$ / R On 14 June 2010	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.15	C	Foreign Exchange Future	0.03400	0.04000	0
01/04/2010	AU\$ / R On 14 June 2010	6.15	C	Foreign Exchange Future	0.58600	0.62300	0
01/04/2010	AU\$ / R On 14 June 2010	5.15	C	Foreign Exchange Future	1.57300	1.61100	0
01/04/2010	AU\$ / R On 14 June 2010	4.15	C	Foreign Exchange Future	2.57300	2.61100	0
01/04/2010	AU\$ / R On 14 June 2010	3.15	C	Foreign Exchange Future	3.57300	3.61100	0
01/04/2010	AU\$ / R On 14 June 2010	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.10	C	Foreign Exchange Future	0.04000	0.04700	0
01/04/2010	AU\$ / R On 14 June 2010	6.10	C	Foreign Exchange Future	0.63300	0.67000	0
01/04/2010	AU\$ / R On 14 June 2010	5.10	C	Foreign Exchange Future	1.62300	1.66100	0
01/04/2010	AU\$ / R On 14 June 2010	4.10	C	Foreign Exchange Future	2.62300	2.66100	0
01/04/2010	AU\$ / R On 14 June 2010	3.10	C	Foreign Exchange Future	3.62300	3.66100	0
01/04/2010	AU\$ / R On 14 June 2010	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.00	C	Foreign Exchange Future	0.05500	0.06500	0
01/04/2010	AU\$ / R On 14 June 2010	6.00	C	Foreign Exchange Future	0.72900	0.76700	0
01/04/2010	AU\$ / R On 14 June 2010	5.00	C	Foreign Exchange Future	1.72300	1.76100	0
01/04/2010	AU\$ / R On 14 June 2010	4.00	C	Foreign Exchange Future	2.72300	2.76100	0
01/04/2010	AU\$ / R On 14 June 2010	3.00	C	Foreign Exchange Future	3.72300	3.76100	0
01/04/2010	AU\$ / R On 14 June 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	8.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.95	C	Foreign Exchange Future	0.06500	0.07700	0
01/04/2010	AU\$ / R On 14 June 2010	5.95	C	Foreign Exchange Future	0.77800	0.81500	0
01/04/2010	AU\$ / R On 14 June 2010	4.95	C	Foreign Exchange Future	1.77300	1.81100	0
01/04/2010	AU\$ / R On 14 June 2010	3.95	C	Foreign Exchange Future	2.77300	2.81100	0
01/04/2010	AU\$ / R On 14 June 2010	2.95	C	Foreign Exchange Future	3.77300	3.81100	0
01/04/2010	AU\$ / R On 14 June 2010	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	7.20	C	Foreign Exchange Future	0.02800	0.03400	0
01/04/2010	AU\$ / R On 14 June 2010	6.20	C	Foreign Exchange Future	0.53900	0.57600	0
01/04/2010	AU\$ / R On 14 June 2010	5.20	C	Foreign Exchange Future	1.52300	1.56100	0
01/04/2010	AU\$ / R On 14 June 2010	4.20	C	Foreign Exchange Future	2.52300	2.56100	0
01/04/2010	AU\$ / R On 14 June 2010	3.20	C	Foreign Exchange Future	3.52300	3.56100	0
01/04/2010	AU\$ / R On 14 June 2010	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
01/04/2010	AU\$ / R On 14 June 2010	15.05	P	Foreign Exchange Future	8.32700	8.28900	0
01/04/2010	AU\$ / R On 14 June 2010	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.20	P	Foreign Exchange Future	0.01600	0.01500	0
01/04/2010	AU\$ / R On 14 June 2010	7.20	P	Foreign Exchange Future	0.50500	0.47300	0
01/04/2010	AU\$ / R On 14 June 2010	9.20	P	Foreign Exchange Future	2.47700	2.43900	0
01/04/2010	AU\$ / R On 14 June 2010	11.20	P	Foreign Exchange Future	4.47700	4.43900	0
01/04/2010	AU\$ / R On 14 June 2010	13.20	P	Foreign Exchange Future	6.47700	6.43900	0
01/04/2010	AU\$ / R On 14 June 2010	15.20	P	Foreign Exchange Future	8.47700	8.43900	0
01/04/2010	AU\$ / R On 14 June 2010	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.95	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	AU\$ / R On 14 June 2010	6.95	P	Foreign Exchange Future	0.29200	0.26600	0
01/04/2010	AU\$ / R On 14 June 2010	8.95	P	Foreign Exchange Future	2.22700	2.19000	0
01/04/2010	AU\$ / R On 14 June 2010	10.95	P	Foreign Exchange Future	4.22700	4.18900	0
01/04/2010	AU\$ / R On 14 June 2010	12.95	P	Foreign Exchange Future	6.22700	6.18900	0
01/04/2010	AU\$ / R On 14 June 2010	14.95	P	Foreign Exchange Future	8.22700	8.18900	0
01/04/2010	AU\$ / R On 14 June 2010	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	AU\$ / R On 14 June 2010	7.00	P	Foreign Exchange Future	0.33200	0.30400	0
01/04/2010	AU\$ / R On 14 June 2010	9.00	P	Foreign Exchange Future	2.27700	2.23900	0
01/04/2010	AU\$ / R On 14 June 2010	11.00	P	Foreign Exchange Future	4.27700	4.23900	0
01/04/2010	AU\$ / R On 14 June 2010	13.00	P	Foreign Exchange Future	6.27700	6.23900	0
01/04/2010	AU\$ / R On 14 June 2010	15.00	P	Foreign Exchange Future	8.27700	8.23900	0
01/04/2010	AU\$ / R On 14 June 2010	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.10	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	AU\$ / R On 14 June 2010	7.10	P	Foreign Exchange Future	0.41700	0.38600	0
01/04/2010	AU\$ / R On 14 June 2010	9.10	P	Foreign Exchange Future	2.37700	2.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	11.10	P	Foreign Exchange Future	4.37700	4.33900	0
01/04/2010	AU\$ / R On 14 June 2010	13.10	P	Foreign Exchange Future	6.37700	6.33900	0
01/04/2010	AU\$ / R On 14 June 2010	15.10	P	Foreign Exchange Future	8.37700	8.33900	0
01/04/2010	AU\$ / R On 14 June 2010	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.15	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	AU\$ / R On 14 June 2010	7.15	P	Foreign Exchange Future	0.46100	0.42900	0
01/04/2010	AU\$ / R On 14 June 2010	9.15	P	Foreign Exchange Future	2.42700	2.38900	0
01/04/2010	AU\$ / R On 14 June 2010	11.15	P	Foreign Exchange Future	4.42700	4.38900	0
01/04/2010	AU\$ / R On 14 June 2010	13.15	P	Foreign Exchange Future	6.42700	6.38900	0
01/04/2010	AU\$ / R On 14 June 2010	15.15	P	Foreign Exchange Future	8.42700	8.38900	0
01/04/2010	AU\$ / R On 14 June 2010	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.65	P	Foreign Exchange Future	0.10400	0.09500	0
01/04/2010	AU\$ / R On 14 June 2010	8.65	P	Foreign Exchange Future	1.92800	1.89000	0
01/04/2010	AU\$ / R On 14 June 2010	10.65	P	Foreign Exchange Future	3.92700	3.88900	0
01/04/2010	AU\$ / R On 14 June 2010	12.65	P	Foreign Exchange Future	5.92700	5.88900	0
01/04/2010	AU\$ / R On 14 June 2010	14.65	P	Foreign Exchange Future	7.92700	7.88900	0
01/04/2010	AU\$ / R On 14 June 2010	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	AU\$ / R On 14 June 2010	6.80	P	Foreign Exchange Future	0.18400	0.16300	0
01/04/2010	AU\$ / R On 14 June 2010	8.80	P	Foreign Exchange Future	2.07800	2.04000	0
01/04/2010	AU\$ / R On 14 June 2010	10.80	P	Foreign Exchange Future	4.07700	4.03900	0
01/04/2010	AU\$ / R On 14 June 2010	12.80	P	Foreign Exchange Future	6.07700	6.03900	0
01/04/2010	AU\$ / R On 14 June 2010	14.80	P	Foreign Exchange Future	8.07700	8.03900	0
01/04/2010	AU\$ / R On 14 June 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.25	P	Foreign Exchange Future	0.02100	0.01800	0
01/04/2010	AU\$ / R On 14 June 2010	7.25	P	Foreign Exchange Future	0.55100	0.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14 June 2010	9.25	P	Foreign Exchange Future	2.52700	2.48900	0
01/04/2010	AU\$ / R On 14 June 2010	11.25	P	Foreign Exchange Future	4.52700	4.48900	0
01/04/2010	AU\$ / R On 14 June 2010	13.25	P	Foreign Exchange Future	6.52700	6.48900	0
01/04/2010	AU\$ / R On 14 June 2010	15.25	P	Foreign Exchange Future	8.52700	8.48900	0
01/04/2010	AU\$ / R On 14 June 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.05	P	Foreign Exchange Future	0.00800	0.00700	0
01/04/2010	AU\$ / R On 14 June 2010	7.05	P	Foreign Exchange Future	0.37400	0.34400	0
01/04/2010	AU\$ / R On 14 June 2010	9.05	P	Foreign Exchange Future	2.32700	2.28900	0
01/04/2010	AU\$ / R On 14 June 2010	11.05	P	Foreign Exchange Future	4.32700	4.28900	0
01/04/2010	AU\$ / R On 14 June 2010	13.05	P	Foreign Exchange Future	6.32700	6.28900	0
01/04/2010	AU\$ / R On 14 June 2010	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	AU\$ / R On 14 June 2010	6.90	P	Foreign Exchange Future	0.25400	0.22900	0
01/04/2010	AU\$ / R On 14 June 2010	8.90	P	Foreign Exchange Future	2.17700	2.14000	0
01/04/2010	AU\$ / R On 14 June 2010	10.90	P	Foreign Exchange Future	4.17700	4.13900	0
01/04/2010	AU\$ / R On 14 June 2010	12.90	P	Foreign Exchange Future	6.17700	6.13900	0
01/04/2010	AU\$ / R On 14 June 2010	14.90	P	Foreign Exchange Future	8.17700	8.13900	0
01/04/2010	AU\$ / R On 14 June 2010	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.75	P	Foreign Exchange Future	0.15300	0.13400	0
01/04/2010	AU\$ / R On 14 June 2010	8.75	P	Foreign Exchange Future	2.02800	1.99000	0
01/04/2010	AU\$ / R On 14 June 2010	10.75	P	Foreign Exchange Future	4.02700	3.98900	0
01/04/2010	AU\$ / R On 14 June 2010	12.75	P	Foreign Exchange Future	6.02700	5.98900	0
01/04/2010	AU\$ / R On 14 June 2010	14.75	P	Foreign Exchange Future	8.02700	7.98900	0
01/04/2010	AU\$ / R On 14 June 2010	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.85	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
01/04/2010	AU\$ / R On 14 June 2010	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	AU\$ / R On 14 June 2010	6.85	P	Foreign Exchange Future	0.21800	0.19500	0
01/04/2010	AU\$ / R On 14 June 2010	8.85	P	Foreign Exchange Future	2.12800	2.09000	0
01/04/2010	AU\$ / R On 14 June 2010	10.85	P	Foreign Exchange Future	4.12700	4.08900	0
01/04/2010	AU\$ / R On 14 June 2010	12.85	P	Foreign Exchange Future	6.12700	6.08900	0
01/04/2010	AU\$ / R On 14 June 2010	14.85	P	Foreign Exchange Future	8.12700	8.08900	0
01/04/2010	AU\$ / R On 14 June 2010	6.70	P	Foreign Exchange Future	0.12400	0.11300	0
01/04/2010	AU\$ / R On 14 June 2010	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.50	P	Foreign Exchange Future	0.05900	0.05300	0
01/04/2010	AU\$ / R On 14 June 2010	8.50	P	Foreign Exchange Future	1.77800	1.74000	0
01/04/2010	AU\$ / R On 14 June 2010	10.50	P	Foreign Exchange Future	3.77700	3.73900	0
01/04/2010	AU\$ / R On 14 June 2010	12.50	P	Foreign Exchange Future	5.77700	5.73900	0
01/04/2010	AU\$ / R On 14 June 2010	14.50	P	Foreign Exchange Future	7.77700	7.73900	0
01/04/2010	AU\$ / R On 14 June 2010	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	6.55	P	Foreign Exchange Future	0.07200	0.06500	0
01/04/2010	AU\$ / R On 14 June 2010	8.55	P	Foreign Exchange Future	1.82800	1.79000	0
01/04/2010	AU\$ / R On 14 June 2010	10.55	P	Foreign Exchange Future	3.82700	3.78900	0
01/04/2010	AU\$ / R On 14 June 2010	12.55	P	Foreign Exchange Future	5.82700	5.78900	0
01/04/2010	AU\$ / R On 14 June 2010	14.55	P	Foreign Exchange Future	7.82700	7.78900	0
01/04/2010	AU\$ / R On 14 June 2010	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14 June 2010	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14 June 2010	6.60	P	Foreign Exchange Future	0.08700	0.07900	0
01/04/2010	AU\$ / R On 14 June 2010	8.60	P	Foreign Exchange Future	1.87800	1.84000	0
01/04/2010	AU\$ / R On 14 June 2010	10.60	P	Foreign Exchange Future	3.87700	3.83900	0
01/04/2010	AU\$ / R On 14 June 2010	12.60	P	Foreign Exchange Future	5.87700	5.83900	0
01/04/2010	AU\$ / R On 14 June 2010	14.60	P	Foreign Exchange Future	7.87700	7.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.75480	6.79510	4,490
01/04/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.78310	6.82270	300
01/04/2010	CAD/ R On 14 June 2010			Foreign Exchange Future	7.24230	7.25150	55
01/04/2010	CAD/ R On 14 June 2010	7.30	C	Foreign Exchange Future	0.10400	0.11100	0
01/04/2010	CAD/ R On 14 June 2010	7.25	C	Foreign Exchange Future	0.12400	0.13100	0
01/04/2010	CAD/ R On 14 June 2010	7.35	C	Foreign Exchange Future	0.08700	0.09300	0
01/04/2010	CAD/ R On 14 June 2010	7.35	P	Foreign Exchange Future	0.19500	0.19200	0
01/04/2010	CAD/ R On 14 June 2010	7.25	P	Foreign Exchange Future	0.13200	0.13000	0
01/04/2010	CAD/ R On 14 June 2010	7.30	P	Foreign Exchange Future	0.16200	0.16000	0
01/04/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	6.86180	6.86590	0
Future Open Interest							364,846.00
Option Open Interest							307,863.00
Grand Total							672,709.00