



Currency Futures & Options Weekly Statistics

From: 29/03/2010 To: 29/03/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.85900	7.90380	0
29/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.69100	4.73800	0
29/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.00300	4.04900	0
29/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.90300	3.94900	0
29/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.85300	3.89900	0
29/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.92400	3.96900	0
29/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.87400	3.91900	0
29/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.82400	3.86900	0
29/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.89200	3.93800	0
29/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.84200	3.88800	0
29/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.79200	3.83800	0
29/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.74200	3.78800	0
29/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.69200	3.73800	0
29/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.64200	3.68800	0
29/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.59200	3.63800	0
29/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.54200	3.58800	0
29/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.49200	3.53800	0
29/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.44200	3.48800	0
29/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.39200	3.43900	0
29/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.34200	3.38900	0
29/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.29200	3.33900	0
29/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.24300	3.28900	0
29/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.95300	2.99900	0
29/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.90300	2.94900	0
29/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.85300	2.89900	0
29/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.92400	2.97000	0
29/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.87400	2.92000	0
29/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.82400	2.87000	0
29/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.89300	2.94000	0
29/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00300	0
29/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.84400	2.89000	0
29/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.79400	2.84000	0
29/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.74400	2.79000	0
29/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.69400	2.74000	0
29/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.64500	2.69100	0
29/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.59500	2.64100	0
29/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.54500	2.59100	0
29/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.49500	2.54200	0
29/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.44600	2.49200	0
29/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00500	0.00500	0
29/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.39600	2.44200	0
29/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00500	0.00500	0
29/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.34600	2.39300	0
29/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.29700	2.34300	0
29/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00600	0.00600	0
29/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.24700	2.29300	0
29/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
29/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.95300	1.99900	0
29/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.90300	1.94900	0
29/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.85300	1.89900	0
29/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.92700	1.97300	0
29/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.87800	1.92300	0
29/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.82800	1.87400	0
29/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.90200	1.94800	0
29/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01100	0.01100	0
29/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.85300	1.89900	0
29/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01200	0.01200	0
29/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.80500	1.85000	0
29/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01300	0
29/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.75600	1.80200	0
29/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
29/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.70800	1.75300	0
29/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01600	0
29/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.65900	1.70500	0
29/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.61100	1.65700	0
29/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02000	0.02000	0
29/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.56400	1.60900	0
29/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02300	0.02200	0
29/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.51600	1.56100	0
29/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02500	0.02400	0
29/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.46800	1.51400	0
29/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02700	0.02700	0
29/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.42100	1.46600	0
29/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03000	0.02900	0
29/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.37400	1.41900	0
29/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03300	0.03200	0
29/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.32800	1.37300	0
29/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03700	0.03600	0
29/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.28100	1.32600	0
29/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04000	0.03900	0
29/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.95800	1.00300	0
29/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00600	0.00400	0
29/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.90900	0.95500	0
29/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00700	0.00600	0
29/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.86100	0.90600	0
29/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00900	0.00700	0
29/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.95500	0.99800	0
29/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03100	0.02900	0
29/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.91100	0.95300	0
29/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.03700	0.03400	0
29/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.86800	0.91000	0
29/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04400	0.04100	0
29/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.97400	1.01400	0
29/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08300	0.07700	0
29/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.93500	0.97400	0
29/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09400	0.08700	0
29/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.89600	0.93500	0
29/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10500	0.09800	0
29/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.85900	0.89700	0
29/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11800	0.11000	0
29/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.82300	0.86000	0
29/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13200	0.12300	0
29/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.78800	0.82400	0
29/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14700	0.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.75400	0.78900	0
29/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16300	0.15200	0
29/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.72000	0.75500	0
29/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.17900	0.16800	0
29/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.68800	0.72200	0
29/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19700	0.18500	0
29/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.65700	0.69100	0
29/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21600	0.20400	0
29/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.62700	0.66000	0
29/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23600	0.22300	0
29/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.59800	0.63000	0
29/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.25700	0.24300	0
29/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.57000	0.60100	0
29/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.27900	0.26400	0
29/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.54300	0.57300	0
29/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.30200	0.28600	0
29/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.17200	0.19800	1,430
29/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.22000	0.19900	0
29/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.15400	0.17800	6,350
29/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.25200	0.22900	130
29/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.13700	0.16000	100
29/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.28500	0.26100	0
29/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.29100	0.31400	0
29/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.36700	0.34500	0
29/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.27400	0.29500	0
29/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.40000	0.37600	0
29/03/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.40500	0.42700	0
29/03/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.46400	0.44000	0
29/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.38700	0.40900	0
29/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.49600	0.47200	0
29/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.37000	0.39100	0
29/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.52900	0.50400	0
29/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.48000	0.50500	0
29/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.57100	0.55100	0
29/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.45800	0.48300	0
29/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.59900	0.57900	0
29/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.46800	0.46100	0
29/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.65900	0.60700	0
29/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.31000	0.32800	0
29/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.66900	0.64100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.29700	0.31400	4,400
29/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.70600	0.67700	0
29/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.28500	0.30100	0
29/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.74400	0.71400	0
29/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.27300	0.28800	0
29/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.78200	0.75100	0
29/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.26100	0.27600	0
29/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.82000	0.78900	0
29/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.25100	0.26500	0
29/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.86000	0.82800	0
29/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.24100	0.25400	0
29/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.90000	0.86700	0
29/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.23100	0.24400	0
29/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.94000	0.90700	0
29/03/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.33900	0.35800	30,000
29/03/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.98000	0.95400	0
29/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.21300	0.22500	0
29/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.02200	0.98800	0
29/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.20500	0.21600	117
29/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.06400	1.02900	0
29/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01400	0.02000	0
29/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.16200	1.12100	0
29/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.09300	0.10100	3,000
29/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.16900	1.13200	0
29/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01200	0.01600	0
29/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.26000	1.21700	0
29/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01100	0.01500	0
29/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.30900	1.26600	0
29/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01000	0.01400	0
29/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.35800	1.31500	0
29/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00900	0.01300	0
29/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.40700	1.36400	0
29/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00800	0.01200	0
29/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.45600	1.41300	0
29/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.07000	0.07600	0
29/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.44600	1.40700	0
29/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.14700	0.15500	0
29/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.45600	1.41800	0
29/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.14200	0.14900	330
29/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.50100	1.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.06100	0.06700	0
29/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.58700	1.54800	0
29/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.13200	0.14000	0
29/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.59100	1.55300	0
29/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00500	0.00700	0
29/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.75300	1.70800	0
29/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05400	0.05900	0
29/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.73000	1.69000	0
29/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00400	0.00600	0
29/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.85200	1.80700	0
29/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00400	0.00600	26,596
29/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.90200	1.85700	0
29/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00300	0.00500	0
29/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.95100	1.90600	0
29/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.11000	0.11500	0
29/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.86900	1.82800	0
29/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.10600	0.11200	0
29/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.91500	1.87500	0
29/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.10100	2.05500	0
29/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00200	0.00400	0
29/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.15000	2.10500	0
29/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.03900	0.04300	0
29/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.11500	2.07400	0
29/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03600	0.04100	0
29/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.16200	2.12200	0
29/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03500	0.03900	0
29/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.21100	2.17000	0
29/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.08900	0.09400	0
29/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.19800	2.15700	0
29/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.08600	0.09100	0
29/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.24500	2.20400	0
29/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08300	0.08800	0
29/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.29200	2.25100	0
29/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08000	0.08500	300
29/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.33900	2.29800	0
29/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.07700	0.08200	0
29/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.38600	2.34500	0
29/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07500	0.07900	0
29/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.43400	2.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.07300	0.07700	0
29/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.48200	2.44000	0
29/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.07000	0.07400	0
29/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.52900	2.48700	0
29/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.06800	0.07200	0
29/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.57700	2.53500	0
29/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06600	0.07000	0
29/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.62500	2.58300	0
29/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.06400	0.06800	0
29/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.67300	2.63100	0
29/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.06200	0.06600	0
29/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.72100	2.67900	0
29/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.06000	0.06400	0
29/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.76900	2.72700	0
29/03/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11100	0.11900	30,000
29/03/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.75200	2.71500	0
29/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.04800	3.00200	0
29/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.09800	3.05200	0
29/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.14800	3.10200	0
29/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.19800	3.15100	0
29/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.24800	3.20100	0
29/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.29800	3.25100	0
29/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.49800	3.45100	0
29/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04300	0.04600	0
29/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.35200	3.30900	0
29/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.59800	3.55100	0
29/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.64800	3.60100	0
29/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.69800	3.65100	0
29/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.74800	3.70100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.79800	3.75100	0
29/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.84800	3.80100	0
29/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.89800	3.85100	0
29/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.94800	3.90100	0
29/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.99800	3.95100	0
29/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.04800	4.00100	0
29/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.09800	4.05100	0
29/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.14800	4.10100	0
29/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00500	0.00700	0
29/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.08100	4.03800	0
29/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.13100	4.08700	0
29/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.18100	4.13700	0
29/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02900	0.03100	0
29/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.13800	4.09400	0
29/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02800	0.03000	0
29/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.18700	4.14300	0
29/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02700	0.02900	0
29/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.23600	4.19200	0
29/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02600	0.02800	0
29/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.28500	4.24100	0
29/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02500	0.02700	0
29/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.33400	4.29000	0
29/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02500	0.02700	0
29/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.38400	4.34000	0
29/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02400	0.02600	0
29/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.43300	4.38900	0
29/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02300	0.02500	0
29/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.48200	4.43800	0
29/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02200	0.02400	0
29/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.53100	4.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02100	0.02300	0
29/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.58000	4.53600	0
29/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02100	0.02300	0
29/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.63000	4.58600	0
29/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02000	0.02200	0
29/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.67900	4.63500	0
29/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01900	0.02100	0
29/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.72800	4.68400	0
29/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01900	0.02100	0
29/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.77800	4.73400	0
29/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.04800	5.00100	0
29/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.09800	5.05100	0
29/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.14800	5.10100	0
29/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.19800	5.15100	0
29/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.24800	5.20100	0
29/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.29800	5.25100	0
29/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.49800	5.45100	0
29/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01300	0.01500	0
29/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.32200	5.27800	0
29/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.59800	5.55100	0
29/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.64800	5.60100	0
29/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.69800	5.65100	0
29/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.79800	5.75100	0
29/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.84800	5.80100	0
29/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.89800	5.85100	0
29/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.94800	5.90100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.99800	5.95100	0
29/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.09800	6.05100	0
29/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.14800	6.10100	0
29/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.07600	6.03100	0
29/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.12600	6.08100	0
29/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.17600	6.13100	0
29/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00800	0.00900	0
29/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.11700	6.07200	0
29/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00800	0.00900	0
29/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.16700	6.12200	0
29/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00700	0.00800	0
29/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.21600	6.17100	0
29/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00700	0.00800	0
29/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.26600	6.22100	0
29/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00600	0.00800	0
29/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.31500	6.27100	0
29/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00600	0.00700	0
29/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.36500	6.32000	0
29/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00600	0.00700	0
29/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.41500	6.37000	0
29/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00600	0.00600	0
29/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.46500	6.41900	0
29/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.51400	6.46900	0
29/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.56400	6.51900	0
29/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00500	0.00500	0
29/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.61400	6.56800	0
29/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.66300	6.61800	0
29/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.71300	6.66800	0
29/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.76300	6.71800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.04800	7.00100	0
29/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.09800	7.05100	0
29/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.19800	7.15100	0
29/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.24800	7.20100	0
29/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.29800	7.25100	0
29/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.31100	7.26500	0
29/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.99800	7.95100	0
29/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.09800	8.05100	0
29/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.14800	8.10100	0
29/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.07600	8.03100	0
29/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.12600	8.08100	0
29/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.17600	8.13100	0
29/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.11000	8.06400	0
29/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.16000	8.11400	0
29/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.21000	8.16400	0
29/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.26000	8.21400	0
29/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.31000	8.26400	0
29/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.36000	8.31400	0
29/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.41000	8.36400	0
29/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.46000	8.41400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.51000	8.46400	0
29/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.56000	8.51400	0
29/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.61000	8.56400	0
29/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.66000	8.61400	0
29/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.70900	8.66400	0
29/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.75900	8.71400	0
29/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.04800	9.00100	0
29/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.09800	9.05100	0
29/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.19800	9.15100	0
29/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.24800	9.20100	0
29/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.29800	9.25100	0
29/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.99800	9.95100	0
29/03/2010	£ / R On 13-December-10			Foreign Exchange Future	11.57630	11.58630	7
29/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.32900	3.34100	0
29/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.17900	3.19100	0
29/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.07900	3.09100	0
29/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.02900	3.04100	0
29/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.97900	2.99100	0
29/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.87900	2.89100	0
29/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.82900	2.84100	0
29/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.68000	2.69200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.63000	2.64200	0
29/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.58000	2.59200	0
29/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.53000	2.54200	0
29/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.48000	2.49200	0
29/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.43000	2.44200	0
29/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.38000	2.39200	0
29/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.33000	2.34200	0
29/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.28000	2.29300	0
29/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.23100	2.24300	0
29/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.18100	2.19300	0
29/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.13100	2.14300	0
29/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.08100	2.09300	0
29/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.03100	2.04400	0
29/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00200	0.00300	0
29/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.98200	1.99400	0
29/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.93200	1.94400	0
29/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.88200	1.89400	0
29/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.83200	1.84500	0
29/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.78300	1.79500	0
29/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.73300	1.74500	0
29/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.68300	1.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.63400	1.64600	0
29/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
29/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.58400	1.59700	0
29/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.53500	1.54700	0
29/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00600	0.00600	0
29/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.48500	1.49800	0
29/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00600	0.00700	0
29/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.43600	1.44800	0
29/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00700	0.00700	0
29/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.38700	1.39900	0
29/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00800	0.00800	0
29/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.33700	1.35000	0
29/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00800	0.00900	0
29/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.28800	1.30100	0
29/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00900	0.01000	0
29/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.23900	1.25200	0
29/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01000	0.01100	0
29/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.19000	1.20300	0
29/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01100	0.01200	0
29/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.14100	1.15400	0
29/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01200	0.01300	0
29/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.09300	1.10500	0
29/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01400	0.01400	0
29/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.04400	1.05700	0
29/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01600	0
29/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.99700	1.00800	0
29/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01800	0.01700	0
29/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.95100	0.96200	0
29/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02200	0.02100	0
29/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.90500	0.91700	0
29/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02600	0.02600	0
29/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.86000	0.87200	0
29/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03100	0.03100	0
29/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.81600	0.82800	0
29/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03700	0.03700	0
29/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.77200	0.78500	0
29/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04300	0.04400	0
29/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.72900	0.74200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.05000	0.05100	0
29/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.68700	0.70100	0
29/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05800	0.06000	0
29/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.64700	0.66100	0
29/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.06800	0.07000	0
29/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.60700	0.62200	0
29/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.07800	0.08100	0
29/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.56800	0.58400	0
29/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.08900	0.09300	0
29/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.53100	0.54800	0
29/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.10200	0.10700	0
29/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.49500	0.51200	0
29/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.11600	0.12100	0
29/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.46000	0.47800	0
29/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.13100	0.13700	0
29/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.42600	0.44600	0
29/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.14700	0.15500	0
29/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.39400	0.41500	0
29/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.16500	0.17400	0
29/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.36300	0.38500	0
29/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.18400	0.19400	0
29/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.33400	0.35600	0
29/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.20500	0.21500	0
29/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.30600	0.33000	0
29/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.22700	0.23900	0
29/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.28000	0.30400	0
29/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.25100	0.26300	0
29/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.26000	0.28000	0
29/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.28100	0.28900	0
29/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.24100	0.26100	0
29/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.31200	0.32000	0
29/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22400	0.24300	0
29/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.34500	0.35200	0
29/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.20700	0.22600	0
29/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.37800	0.38500	0
29/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.19200	0.21100	0
29/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.41300	0.42000	0
29/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.17900	0.19600	0
29/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.45000	0.45500	0
29/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.16600	0.18300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.48700	0.49200	0
29/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.15400	0.17000	0
29/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.52500	0.52900	0
29/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.14300	0.15900	0
29/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.56400	0.56800	0
29/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13300	0.14800	0
29/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.60400	0.60700	0
29/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12400	0.13900	0
29/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.64500	0.64800	0
29/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.11600	0.12900	0
29/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.68700	0.68800	0
29/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.10800	0.12100	0
29/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.72900	0.73000	0
29/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.10100	0.11300	0
29/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.77200	0.77200	0
29/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.09400	0.10600	0
29/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.81500	0.81500	0
29/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.08800	0.09900	0
29/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.85900	0.85800	0
29/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.08200	0.09300	28
29/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.90300	0.90200	0
29/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.07700	0.08700	0
29/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.94800	0.94600	0
29/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.07200	0.08200	0
29/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.99300	0.99100	0
29/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.06800	0.07700	0
29/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.03900	1.03600	0
29/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.06300	0.07300	0
29/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.08400	1.08200	0
29/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.06000	0.06800	0
29/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.13100	1.12700	0
29/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.05600	0.06400	0
29/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.17700	1.17300	0
29/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.05300	0.06100	0
29/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.22400	1.22000	0
29/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.05000	0.05700	8,032
29/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.27100	1.26600	0
29/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.04700	0.05400	0
29/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.31800	1.31300	0
29/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.04400	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.36500	1.36000	0
29/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.04200	0.04800	0
29/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.41300	1.40700	0
29/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.04000	0.04600	0
29/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.46100	1.45500	0
29/03/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.17500	0.18100	0
29/03/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.47000	1.46600	0
29/03/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.16600	0.17200	0
29/03/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.51100	1.50700	0
29/03/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.15800	0.16300	0
29/03/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.55300	1.54800	0
29/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.03200	0.03700	0
29/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.65300	1.64600	0
29/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.03100	0.03600	0
29/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.70200	1.69500	0
29/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.02900	0.03400	0
29/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.75000	1.74300	0
29/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.02800	0.03200	0
29/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.79900	1.79100	0
29/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.02700	0.03100	0
29/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.84800	1.84000	0
29/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.02500	0.02900	0
29/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.89600	1.88800	0
29/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.02400	0.02800	0
29/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.94500	1.93700	0
29/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.02300	0.02700	0
29/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.99400	1.98600	0
29/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.02100	0.02600	0
29/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.04200	2.03500	0
29/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02000	0.02400	0
29/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.09100	2.08300	0
29/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01800	0.02200	0
29/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.13900	2.13100	0
29/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01700	0.02100	11,194
29/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.18800	2.18000	0
29/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01600	0.01900	0
29/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.23700	2.22800	0
29/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01400	0.01800	0
29/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.28500	2.27700	0
29/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01300	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.33400	2.32500	0
29/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01200	0.01500	0
29/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.38300	2.37400	0
29/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.01100	0.01400	0
29/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.43200	2.42300	0
29/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01100	0.01300	0
29/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.48200	2.47200	0
29/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01000	0.01200	0
29/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.53100	2.52100	0
29/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00900	0.01100	0
29/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.58000	2.57000	0
29/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00800	0.01000	0
29/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.62900	2.61900	0
29/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00800	0.01000	0
29/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.67900	2.66900	0
29/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00700	0.00900	0
29/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.72800	2.71800	0
29/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00700	0.00800	0
29/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.77800	2.76700	0
29/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00600	0.00800	0
29/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.82700	2.81700	0
29/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00600	0.00700	0
29/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.87700	2.86600	0
29/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00500	0.00700	0
29/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.92600	2.91600	0
29/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.97600	2.96500	0
29/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00400	0.00600	0
29/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.02500	3.01500	0
29/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.07500	3.06400	0
29/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.12500	3.11400	0
29/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00400	0.00400	8,032
29/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.17500	3.16300	0
29/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.27400	3.26300	0
29/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.32400	3.31300	0
29/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.37400	3.36200	0
29/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00200	0.00300	0
29/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.42300	3.41200	0
29/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00200	0.00300	0
29/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.47300	3.46200	0
29/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00200	0.00300	0
29/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.52300	3.51200	0
29/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.57300	3.56100	0
29/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.62300	3.61100	0
29/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.67300	3.66100	0
29/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.72300	3.71100	0
29/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.77200	3.76100	0
29/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.82200	3.81100	0
29/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.87200	3.86100	0
29/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.92200	3.91000	0
29/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.97200	3.96000	0
29/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.02200	4.01000	0
29/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.07200	4.06000	0
29/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.12200	4.11000	0
29/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.17200	4.16000	0
29/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.22200	4.21000	0
29/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.27200	4.26000	0
29/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.32200	4.31000	0
29/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.37200	4.36000	0
29/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.42200	4.41000	0
29/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.47200	4.46000	0
29/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.52200	4.51000	0
29/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.57200	4.56000	0
29/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.62200	4.61000	0
29/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.67200	4.66000	0
29/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.72200	4.71000	0
29/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.77200	4.76000	0
29/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.82200	4.81000	0
29/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.87200	4.86000	0
29/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.92100	4.91000	0
29/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.97100	4.96000	0
29/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.02100	5.01000	0
29/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.07100	5.06000	0
29/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.12100	5.11000	0
29/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.17100	5.15900	0
29/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.22100	5.20900	0
29/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.27100	5.25900	0
29/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.32100	5.30900	0
29/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.37100	5.35900	0
29/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.42100	5.40900	0
29/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.47100	5.45900	0
29/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.52100	5.50900	0
29/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.57100	5.55900	0
29/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.62100	5.60900	0
29/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.67100	5.65900	0
29/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.72100	5.70900	0
29/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.77100	5.75900	0
29/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.82100	5.80900	0
29/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.87100	5.85900	0
29/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.92100	5.90900	0
29/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.97100	5.95900	0
29/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.02100	6.00900	0
29/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.07100	6.05900	0
29/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.12100	6.10900	0
29/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.17100	6.15900	0
29/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.22100	6.20900	0
29/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
29/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.27100	6.25900	0
29/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.32100	6.30900	0
29/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.37100	6.35900	0
29/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.42100	6.40900	0
29/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.47100	6.45900	0
29/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.52100	6.50900	0
29/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.57100	6.55900	0
29/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.62100	6.60900	0
29/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.67100	6.65900	0
29/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.72100	6.70900	0
29/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.77100	6.75900	0
29/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.82100	6.80900	0
29/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.87100	6.85900	0
29/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.92100	6.90900	0
29/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.97100	6.95900	0
29/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.02100	7.00900	0
29/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.07100	7.05900	0
29/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.12100	7.10900	0
29/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.17100	7.15900	0
29/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.22100	7.20900	0
29/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.27100	7.25900	0
29/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.32100	7.30900	0
29/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.37100	7.35900	0
29/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.42100	7.40900	0
29/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.47100	7.45900	0
29/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.52100	7.50900	0
29/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.57100	7.55900	0
29/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.62100	7.60900	0
29/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.67100	7.65900	0
29/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.72100	7.70900	0
29/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.77100	7.75900	0
29/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.82100	7.80900	0
29/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.87100	7.85900	0
29/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.92100	7.90900	0
29/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.97100	7.95900	0
29/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.02100	8.00900	0
29/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.07100	8.05900	0
29/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.12100	8.10900	0
29/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.17100	8.15900	0
29/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.22100	8.20900	0
29/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.27100	8.25900	0
29/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.32100	8.30900	0
29/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.37100	8.35900	0
29/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.42100	8.40900	0
29/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.47100	8.45900	0
29/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.52100	8.50900	0
29/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.57100	8.55900	0
29/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.62100	8.60900	0
29/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.67100	8.65900	0
29/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.72100	8.70900	0
29/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.77100	8.75900	0
29/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.82100	8.80900	0
29/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.87100	8.85900	0
29/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.92100	8.90900	0
29/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.97100	8.95900	0
29/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.02100	9.00900	0
29/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.07100	9.05900	0
29/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.12100	9.10900	0
29/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.17100	9.15900	0
29/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.32100	9.30900	0
29/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.37100	9.35900	0
29/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.42100	9.40900	0
29/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.47100	9.45900	0
29/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.52100	9.50900	0
29/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.57100	9.55900	0
29/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.62100	9.60900	0
29/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.67100	9.65900	0
29/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.72100	9.70900	0
29/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.77100	9.75900	0
29/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.82100	9.80900	0
29/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.87100	9.85900	0
29/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.92100	9.90900	0
29/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.97100	9.95900	0
29/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.02100	10.00900	0
29/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.07100	10.05900	0
29/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.12100	10.10900	0
29/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.17100	10.15900	0
29/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.22100	10.20900	0
29/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.27100	10.25900	0
29/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.32100	10.30900	0
29/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.37100	10.35900	0
29/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.42100	10.40900	0
29/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.47100	10.45900	0
29/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.52100	10.50900	0
29/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.57100	10.55900	0
29/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.62100	10.60900	0
29/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.67100	10.65900	0
29/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.72100	10.70900	0
29/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.77100	10.75900	0
29/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.82100	10.80900	0
29/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.87100	10.85900	0
29/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.92100	10.90900	0
29/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.97100	10.95900	0
29/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.02100	11.00900	0
29/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.07100	11.05900	0
29/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.12100	11.10900	0
29/03/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08240	0.08300	0
29/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01110	0.01175	0
29/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00010	0.00015	0
29/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00333	0.00388	0
29/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00233	0.00228	0
29/03/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00445	0.00503	0
29/03/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00495	0.00493	0
29/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00075	0.00102	0
29/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00975	0.00942	0
29/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.42470	10.43040	1,971
29/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.80400	2.81200	0
29/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.75400	2.76200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.70400	2.71200	0
29/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.65400	2.66200	0
29/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.60400	2.61200	0
29/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.55400	2.56200	0
29/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.50400	2.51200	0
29/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.40400	2.41200	0
29/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.35400	2.36200	0
29/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.30400	2.31200	0
29/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.58500	2.59100	0
29/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01000	0.01100	0
29/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.53600	2.54200	0
29/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01200	0
29/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.48600	2.49200	0
29/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01200	0
29/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.43700	2.44300	0
29/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01300	0
29/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.33800	2.34400	0
29/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01400	0
29/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.95500	1.96300	0
29/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.23900	2.24500	0
29/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01500	0
29/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.19000	2.19600	0
29/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01600	0
29/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.80500	1.81300	0
29/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.75600	1.76300	0
29/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
29/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.04300	2.04900	0
29/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01800	0.01900	0
29/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.65600	1.66400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.60600	1.61400	0
29/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.89800	1.90500	0
29/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02500	0
29/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.50700	1.51400	0
29/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
29/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.40700	1.41500	0
29/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.35800	1.36500	0
29/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00300	0
29/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.30800	1.31600	0
29/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.61400	1.62100	0
29/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03900	0.04100	0
29/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.56800	1.57500	0
29/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04300	0.04500	0
29/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.52200	1.52800	0
29/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04700	0.04800	0
29/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.47600	1.48300	0
29/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05100	0.05300	0
29/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.38500	1.39200	0
29/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06000	0.06200	0
29/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.96400	0.97200	0
29/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01000	0.01000	0
29/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.29500	1.30200	0
29/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07000	0.07200	0
29/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.25100	1.25800	0
29/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07600	0.07800	0
29/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.82300	0.83100	0
29/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01900	0.01900	0
29/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.77700	0.78500	0
29/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02300	0.02300	0
29/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.12100	1.12800	0
29/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.09600	0.09800	0
29/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.68700	0.69500	0
29/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03300	0.03300	0
29/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.64300	0.65200	0
29/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03900	0.04000	0
29/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.00500	1.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.13000	0.13300	0
29/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.55800	0.56800	0
29/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.05400	0.05600	0
29/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.47800	0.48800	0
29/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.07400	0.07600	0
29/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.44000	0.45000	0
29/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.08600	0.08800	0
29/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.40400	0.41400	0
29/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.10000	0.10200	0
29/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.79700	0.80500	0
29/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.22200	0.22500	0
29/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.76500	0.77300	0
29/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.24000	0.24300	0
29/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.73400	0.74200	0
29/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.25900	0.26200	0
29/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.70500	0.71300	0
29/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.28000	0.28300	0
29/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.64800	0.65600	0
29/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.32300	0.32600	0
29/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.19700	0.20800	0
29/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.24300	0.24600	0
29/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.59400	0.60200	0
29/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.36900	0.37200	0
29/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.56900	0.57700	0
29/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.39400	0.39700	0
29/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.14500	0.15500	20
29/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.34100	0.34300	271
29/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.13000	0.14000	0
29/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.37600	0.37800	0
29/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.49800	0.50600	0
29/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.47300	0.47600	0
29/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.10500	0.11500	0
29/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.45100	0.45300	0
29/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.09400	0.10400	0
29/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.49000	0.49200	0
29/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.44300	0.45000	0
29/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.56800	0.57000	0
29/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.07600	0.08500	0
29/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.57200	0.57300	0
29/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.06100	0.07000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.65700	0.65800	0
29/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.05500	0.06300	0
29/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.70100	0.70100	0
29/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.04900	0.05700	0
29/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.74500	0.74500	0
29/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.35300	0.36000	0
29/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.77800	0.78000	0
29/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.34100	0.34700	0
29/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.81600	0.81700	0
29/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.32800	0.33500	0
29/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.85300	0.85500	0
29/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.31700	0.32300	0
29/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.89200	0.89300	0
29/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.29500	0.30100	0
29/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.97000	0.97100	0
29/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.02300	0.02900	0
29/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.06900	1.06700	0
29/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.27500	0.28100	0
29/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.05000	1.05100	0
29/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.26600	0.27100	0
29/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.09100	1.09100	0
29/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01700	0.02200	25
29/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.21300	1.21000	0
29/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01500	0.02000	0
29/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.26100	1.25800	0
29/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.24000	0.24600	0
29/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.21500	1.21600	0
29/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01300	0.01700	0
29/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.35900	1.35500	0
29/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01100	0.01500	0
29/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.40700	1.40300	0
29/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.21800	0.22300	0
29/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.34300	1.34300	0
29/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00900	0.01300	0
29/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.50500	1.50100	0
29/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.09600	0.10000	0
29/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.49400	1.49200	0
29/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00800	0.01100	0
29/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.60400	1.59900	0
29/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00700	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.65300	1.64800	0
29/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00600	0.00900	0
29/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.70200	1.69700	0
29/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.18200	0.18600	0
29/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.60700	1.60600	0
29/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.17600	0.18100	0
29/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.65100	1.65100	0
29/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.17100	0.17600	0
29/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.69600	1.69600	0
29/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.16700	0.17100	0
29/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.74200	1.74100	0
29/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.16200	0.16600	0
29/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.78700	1.78600	0
29/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.15800	0.16200	0
29/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.83300	1.83200	0
29/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00300	0.00500	0
29/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.04900	2.04300	0
29/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.14900	0.15300	0
29/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.92400	1.92300	0
29/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.14600	0.14900	0
29/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.97100	1.96900	0
29/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.13500	0.13800	0
29/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.11000	2.10800	0
29/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.12300	0.12700	0
29/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.24800	2.24700	0
29/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.10400	0.10700	0
29/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.52900	2.52700	0
29/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.09800	0.10100	0
29/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.62300	2.62100	0
29/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.19700	3.18900	0
29/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.24700	3.23900	0
29/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.29700	3.28900	0
29/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.34600	3.33900	0
29/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.39600	3.38900	0
29/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.44600	3.43900	0
29/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.49600	3.48900	0
29/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.59600	3.58800	0
29/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.64600	3.63800	0
29/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.69600	3.68800	0
29/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.06300	0.06600	0
29/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.48800	3.48600	0
29/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.06200	0.06400	0
29/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.53700	3.53400	0
29/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.06100	0.06300	0
29/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.58600	3.58300	0
29/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.05900	0.06200	0
29/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.63400	3.63200	0
29/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.05700	0.05900	0
29/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.73200	3.72900	0
29/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.04600	4.03800	0
29/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.05500	0.05700	0
29/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.83000	3.82700	0
29/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.05400	0.05600	0
29/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.87900	3.87600	0
29/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.05100	0.05300	0
29/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.02600	4.02300	0
29/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.04600	0.04800	0
29/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.17100	4.16800	0
29/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.03900	0.04100	0
29/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.46400	4.46100	0
29/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.03700	0.03900	0
29/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.56200	4.55900	0
29/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.19600	5.18800	0
29/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.24600	5.23800	0
29/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.29600	5.28800	0
29/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.34600	5.33800	0
29/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.39600	5.38800	0
29/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.44600	5.43800	0
29/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.49600	5.48800	0
29/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.59600	5.58800	0
29/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.64600	5.63800	0
29/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.69600	5.68800	0
29/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02300	0.02500	0
29/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.44800	5.44500	0
29/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02300	0.02400	0
29/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.49800	5.49400	0
29/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02200	0.02400	0
29/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.54700	5.54400	0
29/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.02100	0.02300	0
29/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.59600	5.59300	0
29/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.02000	0.02200	0
29/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.69500	5.69200	0
29/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.04600	6.03800	0
29/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01900	0.02100	0
29/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.79400	5.79100	0
29/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01900	0.02100	0
29/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.84400	5.84100	0
29/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01800	0.01900	0
29/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.99300	5.98900	0
29/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.01500	0.01700	0
29/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.14000	6.13700	0
29/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.01100	0.01200	0
29/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.43600	6.43200	0
29/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.01000	0.01100	0
29/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.53500	6.53100	0
29/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.19600	7.18800	0
29/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.24600	7.23800	0
29/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.29600	7.28800	0
29/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.34600	7.33800	0
29/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.39600	7.38800	0
29/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.44600	7.43800	0
29/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.49600	7.48800	0
29/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.59600	7.58800	0
29/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.64600	7.63800	0
29/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.69600	7.68800	0
29/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.42900	7.42400	0
29/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.47900	7.47400	0
29/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
29/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.52900	7.52400	0
29/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.57800	7.57400	0
29/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.67800	7.67300	0
29/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.04600	8.03800	0
29/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.77800	7.77300	0
29/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.82800	7.82300	0
29/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.97700	7.97200	0
29/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.12700	8.12200	0
29/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00200	0
29/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.42600	8.42200	0
29/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.52600	8.52100	0
29/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.19600	9.18800	0
29/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.24600	9.23800	0
29/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.29600	9.28800	0
29/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.34600	9.33800	0
29/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.39600	9.38800	0
29/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.44600	9.43800	0
29/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.49600	9.48800	0
29/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.59600	9.58800	0
29/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.64600	9.63800	0
29/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.69600	9.68800	0
29/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.42600	9.42100	0
29/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.47600	9.47100	0
29/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.52600	9.52100	0
29/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.57600	9.57100	0
29/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00100	0
29/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.67500	9.67100	0
29/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.04600	10.03800	0
29/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.77500	9.77000	0
29/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.82500	9.82000	0
29/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.97500	9.97000	0
29/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.12500	10.12000	0
29/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.42500	10.42000	0
29/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.52500	10.52000	0
29/03/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.87570	6.82920	50
29/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.31500	4.26800	0
29/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.26500	4.21800	0
29/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.21500	4.16800	0
29/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.16500	4.11800	0
29/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.06500	4.01800	0
29/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.01500	3.96800	0
29/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.96500	3.91800	0
29/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.91500	3.86800	0
29/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.86500	3.81800	0
29/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.81500	3.76800	0
29/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.76500	3.71800	0
29/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.71500	3.66800	0
29/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.66500	3.61800	0
29/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.61500	3.56800	0
29/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.56500	3.51800	0
29/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.31500	3.26800	0
29/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.26500	3.21800	0
29/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.21500	3.16800	0
29/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.16500	3.11800	0
29/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.06500	3.01800	0
29/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.01500	2.96800	0
29/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.96500	2.91800	0
29/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.91500	2.86800	0
29/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.86500	2.81800	0
29/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.81500	2.76800	0
29/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.76500	2.71800	0
29/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.71500	2.66800	0
29/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.66500	2.61800	0
29/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.61500	2.56800	0
29/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.56500	2.51800	0
29/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.31500	2.26800	0
29/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.26500	2.21800	0
29/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.21500	2.16800	0
29/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.16500	2.11800	0
29/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.06500	2.01800	0
29/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.01500	1.96800	0
29/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.96500	1.91800	0
29/03/2010	AU\$ / R On 14-June-10	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
29/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.91500	1.86800	0
29/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.86500	1.81800	0
29/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.81500	1.76800	0
29/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.76500	1.71800	0
29/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.71500	1.66800	0
29/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.66500	1.61800	0
29/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.61500	1.56800	0
29/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.56500	1.51800	0
29/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.31600	1.26800	0
29/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.26600	1.21900	0
29/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.21600	1.16900	0
29/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.16600	1.11900	0
29/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.06700	1.02000	0
29/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.01700	0.97000	0
29/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.96800	0.92100	0
29/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.91800	0.87200	0
29/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.86900	0.82300	0
29/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.82000	0.77400	0
29/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.77200	0.72600	0
29/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00700	0.00800	0
29/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.72300	0.67800	0
29/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00800	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.67500	0.63100	0
29/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01000	0.01300	0
29/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.62800	0.58400	0
29/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01300	0.01600	0
29/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.58100	0.53800	0
29/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01600	0.02000	0
29/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.36100	0.32400	0
29/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.04600	0.05600	0
29/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.32100	0.28600	0
29/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.05600	0.06800	0
29/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.28300	0.25000	0
29/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.06800	0.08200	0
29/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.24700	0.21500	0
29/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.08200	0.09700	0
29/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.21200	0.18400	0
29/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.09700	0.11600	0
29/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.18100	0.15400	0
29/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.11600	0.13600	0
29/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.15200	0.13300	0
29/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.13700	0.16500	0
29/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.13100	0.11500	0
29/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16600	0.19700	0
29/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.11200	0.09800	0
29/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.19700	0.23000	0
29/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.09600	0.08400	0
29/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.23100	0.26600	0
29/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.08200	0.07200	0
29/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.26700	0.30400	0
29/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.07000	0.06200	0
29/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30500	0.34400	0
29/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.06000	0.05300	0
29/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.34500	0.38500	0
29/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.05100	0.04500	0
29/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.38600	0.42700	0
29/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.04400	0.03900	0
29/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.42900	0.47100	0
29/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.03700	0.03300	0
29/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.47200	0.51500	0
29/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.68600	1.73300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.73600	1.78300	0
29/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.78600	1.83300	0
29/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.83600	1.88300	0
29/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.93600	1.98300	0
29/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.98600	2.03300	0
29/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.03600	2.08300	0
29/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.08600	2.13300	0
29/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.13600	2.18300	0
29/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.18600	2.23300	0
29/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.23600	2.28300	0
29/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.28600	2.33300	0
29/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.33500	2.38200	0
29/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.38500	2.43200	0
29/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.43500	2.48200	0
29/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.68500	3.73200	0
29/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.73500	3.78200	0
29/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.78500	3.83200	0
29/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.83500	3.88200	0
29/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.93500	3.98200	0
29/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.98500	4.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.03500	4.08200	0
29/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.08500	4.13200	0
29/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.13500	4.18200	0
29/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.18500	4.23200	0
29/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.23500	4.28200	0
29/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.28500	4.33200	0
29/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.33500	4.38200	0
29/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.38500	4.43200	0
29/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.43500	4.48200	0
29/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.68500	5.73200	0
29/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.73500	5.78200	0
29/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.78500	5.83200	0
29/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.83500	5.88200	0
29/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.93500	5.98200	0
29/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.98500	6.03200	0
29/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.03500	6.08200	0
29/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.08500	6.13200	0
29/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.13500	6.18200	0
29/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.18500	6.23200	0
29/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.23500	6.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.28500	6.33200	0
29/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.33500	6.38200	0
29/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.38500	6.43200	0
29/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.43500	6.48200	0
29/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.68500	7.73200	0
29/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.73500	7.78200	0
29/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.78500	7.83200	0
29/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.83500	7.88200	0
29/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.93500	7.98200	0
29/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.98500	8.03200	0
29/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.03500	8.08200	0
29/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.08500	8.13200	0
29/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.13500	8.18200	0
29/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.18500	8.23200	0
29/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.23500	8.28200	0
29/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.28500	8.33200	0
29/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.33500	8.38200	0
29/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.38500	8.43200	0
29/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.43500	8.48200	0
29/03/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.02500	7.04370	0
29/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.17500	0.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.12400	0.13100	0
29/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.14600	0.14500	0
29/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.14500	0.15300	0
29/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.12500	0.12500	0
29/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.17400	0.18300	0
Futures Open Interest							352,613.00
Options Open Interest							307,763.00
Total							660,376.00