



Currency Futures & Options Weekly Statistics

From: 26/04/2010 To: 26/04/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.87400	7.95960	75
26/04/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.59400	4.67500	0
26/04/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.91100	3.99100	0
26/04/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.81100	3.89100	0
26/04/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.76100	3.84100	0
26/04/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.82800	3.90800	0
26/04/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.77800	3.85800	0
26/04/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.72800	3.80800	0
26/04/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.79400	3.87600	0
26/04/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.74400	3.82600	0
26/04/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.69400	3.77600	0
26/04/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.64400	3.72600	0
26/04/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.59400	3.67600	0
26/04/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.54400	3.62600	0
26/04/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.49400	3.57600	0
26/04/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.44400	3.52600	0
26/04/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.39400	3.47600	0
26/04/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.34400	3.42600	0
26/04/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.29400	3.37600	0
26/04/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.24400	3.32600	0
26/04/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.19400	3.27600	0
26/04/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.14400	3.22600	0
26/04/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.86100	2.94100	0
26/04/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.81100	2.89100	0
26/04/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.76100	2.84100	0
26/04/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.82900	2.90800	0
26/04/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.77900	2.85800	0
26/04/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.72900	2.80800	0
26/04/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.79500	2.87700	0
26/04/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.74500	2.82700	0
26/04/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.69500	2.77700	0
26/04/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.64600	2.72700	0
26/04/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.59600	2.67700	0
26/04/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.54600	2.62800	0
26/04/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.49600	2.57800	0
26/04/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.44600	2.52800	0
26/04/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.39700	2.47800	0
26/04/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.34700	2.42900	0
26/04/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.29700	2.37900	0
26/04/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.24800	2.32900	0
26/04/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
26/04/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.19800	2.28000	0
26/04/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00500	0
26/04/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.14800	2.23000	0
26/04/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00500	0
26/04/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.86100	1.94100	0
26/04/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.81100	1.89100	0
26/04/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.76100	1.84100	0
26/04/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.83100	1.91000	0
26/04/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
26/04/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.78100	1.86000	0
26/04/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
26/04/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.73100	1.81100	0
26/04/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.80300	1.88400	0
26/04/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00900	0.00900	0
26/04/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.75400	1.83500	0
26/04/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01000	0.01000	0
26/04/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.70500	1.78600	0
26/04/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01100	0.01100	0
26/04/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.65600	1.73700	0
26/04/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01200	0.01200	0
26/04/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.60800	1.68800	0
26/04/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01400	0.01300	0
26/04/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.55900	1.63900	0
26/04/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01500	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.51100	1.59100	0
26/04/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01700	0.01600	0
26/04/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.46300	1.54200	0
26/04/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01900	0.01700	0
26/04/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.41500	1.49400	0
26/04/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02100	0.01900	0
26/04/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.36700	1.44600	0
26/04/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02300	0.02100	0
26/04/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.31900	1.39800	0
26/04/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02500	0.02300	0
26/04/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.27200	1.35000	0
26/04/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02800	0.02500	0
26/04/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.22500	1.30300	0
26/04/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03100	0.02800	0
26/04/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.17800	1.25600	0
26/04/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03400	0.03100	0
26/04/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.86500	0.94300	0
26/04/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00400	0.00200	0
26/04/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.81600	0.89400	0
26/04/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00500	0.00300	0
26/04/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.76800	0.84500	0
26/04/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00700	0.00400	0
26/04/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.85800	0.93100	0
26/04/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03000	0.02300	0
26/04/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.81400	0.88600	0
26/04/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.03600	0.02800	0
26/04/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.77100	0.84200	0
26/04/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04300	0.03400	0
26/04/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.87300	0.94200	0
26/04/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07900	0.06700	0
26/04/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.83400	0.90200	0
26/04/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09000	0.07700	0
26/04/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.79600	0.86200	0
26/04/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10200	0.08700	0
26/04/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.75900	0.82400	0
26/04/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11500	0.09900	0
26/04/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.72300	0.78600	0
26/04/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12900	0.11100	0
26/04/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.68800	0.74900	0
26/04/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14400	0.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.65400	0.71400	0
26/04/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16000	0.13900	0
26/04/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.62200	0.67900	0
26/04/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.17800	0.15400	0
26/04/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.59000	0.64600	0
26/04/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19600	0.17100	0
26/04/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.56000	0.61400	0
26/04/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21600	0.18900	0
26/04/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.53000	0.58300	0
26/04/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23600	0.20800	0
26/04/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.75900	0.82000	0
26/04/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.28500	0.26000	0
26/04/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.72800	0.78800	0
26/04/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.30400	0.27800	0
26/04/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.69800	0.75700	0
26/04/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.32400	0.29700	0
26/04/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.10100	0.13200	1,430
26/04/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.24000	0.19100	0
26/04/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.25400	0.28700	100
26/04/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.32600	0.27900	0
26/04/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.23600	0.26800	0
26/04/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.35800	0.31000	0
26/04/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.22000	0.24900	0
26/04/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39200	0.34100	0
26/04/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.20500	0.23200	0
26/04/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.42700	0.37400	0
26/04/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.32400	0.35700	0
26/04/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.48000	0.43200	0
26/04/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.30800	0.34000	0
26/04/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.51400	0.46500	0
26/04/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.29300	0.32300	0
26/04/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.54900	0.49800	0
26/04/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.41000	0.42400	0
26/04/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.60200	0.53100	0
26/04/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.39000	0.40200	0
26/04/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.63200	0.55900	0
26/04/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.37100	0.41100	0
26/04/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.66300	0.61800	0
26/04/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.24100	0.26600	0
26/04/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.69700	0.64100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.23000	0.25400	4,400
26/04/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.73600	0.67900	0
26/04/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.21900	0.24200	0
26/04/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.77500	0.71700	0
26/04/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.20900	0.23100	0
26/04/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.81500	0.75600	0
26/04/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.20000	0.22000	0
26/04/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.85600	0.79500	0
26/04/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.19100	0.21000	0
26/04/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.89700	0.83500	0
26/04/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.18200	0.20100	0
26/04/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.93800	0.87600	0
26/04/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.17400	0.19200	0
26/04/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.98000	0.91700	0
26/04/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.25500	0.28500	30,000
26/04/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.99700	0.94200	0
26/04/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.16000	0.17600	0
26/04/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.06600	1.00100	0
26/04/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.15300	0.16900	117
26/04/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.10900	1.04400	0
26/04/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.24200	1.16300	0
26/04/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.06100	0.06800	3,000
26/04/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.23300	1.16000	0
26/04/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.34100	1.26200	0
26/04/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.39100	1.31200	0
26/04/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.44100	1.36100	0
26/04/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.49000	1.41100	0
26/04/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.54000	1.46100	0
26/04/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.04400	0.05000	0
26/04/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.51600	1.44200	0
26/04/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10700	0.11800	0
26/04/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.51300	1.44300	0
26/04/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.10300	0.11400	330
26/04/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.55900	1.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.03800	0.04300	0
26/04/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.66000	1.58500	0
26/04/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.09600	0.10600	0
26/04/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.65200	1.58100	0
26/04/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.84000	1.76000	0
26/04/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.03300	0.03700	0
26/04/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.80500	1.72900	0
26/04/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.93900	1.86000	0
26/04/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00100	26,596
26/04/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.98900	1.91000	0
26/04/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	2.03900	1.95900	0
26/04/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07900	0.08700	0
26/04/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.93500	1.86200	0
26/04/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07600	0.08400	0
26/04/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.98200	1.90900	0
26/04/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.18900	2.10900	0
26/04/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.23900	2.15900	0
26/04/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02100	0.02500	0
26/04/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.19300	2.11700	0
26/04/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01900	0.02300	0
26/04/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.24100	2.16500	0
26/04/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01800	0.02100	0
26/04/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.29000	2.21300	0
26/04/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.06200	0.06800	0
26/04/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.26800	2.19300	0
26/04/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.06000	0.06600	0
26/04/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.31600	2.24100	0
26/04/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05700	0.06400	0
26/04/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.36300	2.28900	0
26/04/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05500	0.06100	300
26/04/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.41100	2.33600	0
26/04/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05300	0.05900	0
26/04/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.45900	2.38400	0
26/04/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05100	0.05700	0
26/04/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.50700	2.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05000	0.05500	0
26/04/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.55600	2.48000	0
26/04/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04800	0.05300	0
26/04/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.60400	2.52800	0
26/04/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04600	0.05100	0
26/04/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.65200	2.57600	0
26/04/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04500	0.05000	0
26/04/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.70100	2.62500	0
26/04/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04300	0.04800	0
26/04/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.74900	2.67300	0
26/04/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04200	0.04600	0
26/04/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.79800	2.72100	0
26/04/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04000	0.04500	0
26/04/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.84600	2.77000	0
26/04/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08400	0.08100	30,000
26/04/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.82600	2.73800	0
26/04/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.13900	3.05900	0
26/04/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.18900	3.10900	0
26/04/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.23900	3.15900	0
26/04/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.28900	3.20900	0
26/04/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.33900	3.25900	0
26/04/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.38900	3.30900	0
26/04/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.58900	3.50900	0
26/04/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02800	0.03100	0
26/04/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.43400	3.35600	0
26/04/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.68900	3.60900	0
26/04/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.73900	3.65900	0
26/04/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.78900	3.70900	0
26/04/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.83900	3.75900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.88900	3.80900	0
26/04/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.93900	3.85900	0
26/04/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.98900	3.90900	0
26/04/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	4.03900	3.95900	0
26/04/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.08900	4.00900	0
26/04/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.13900	4.05900	0
26/04/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.18900	4.10900	0
26/04/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.23900	4.15900	0
26/04/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.17300	4.09300	0
26/04/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.22300	4.14300	0
26/04/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.27300	4.19300	0
26/04/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01600	0.01900	0
26/04/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.22200	4.14400	0
26/04/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01500	0.01800	0
26/04/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.27100	4.19300	0
26/04/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01400	0.01700	0
26/04/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.32000	4.24200	0
26/04/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01300	0.01600	0
26/04/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.36900	4.29100	0
26/04/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01300	0.01500	0
26/04/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.41900	4.34000	0
26/04/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01200	0.01400	0
26/04/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.46800	4.38900	0
26/04/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01100	0.01300	0
26/04/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.51700	4.43800	0
26/04/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01000	0.01200	0
26/04/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.56600	4.48700	0
26/04/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01000	0.01100	0
26/04/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.61600	4.53600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00900	0.01100	0
26/04/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.66500	4.58600	0
26/04/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00900	0.01000	0
26/04/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.71500	4.63500	0
26/04/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00800	0.00900	0
26/04/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.76400	4.68400	0
26/04/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00800	0.00900	0
26/04/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.81400	4.73400	0
26/04/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00700	0.00800	0
26/04/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.86300	4.78300	0
26/04/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.13900	5.05900	0
26/04/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.18900	5.10900	0
26/04/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.23900	5.15900	0
26/04/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.28900	5.20900	0
26/04/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.33900	5.25900	0
26/04/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.38900	5.30900	0
26/04/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.58900	5.50900	0
26/04/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.40900	5.32900	0
26/04/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.68900	5.60900	0
26/04/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.73900	5.65900	0
26/04/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.78900	5.70900	0
26/04/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.88900	5.80900	0
26/04/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.93900	5.85900	0
26/04/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.98900	5.90900	0
26/04/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	6.03900	5.95900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.08900	6.00900	0
26/04/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.18900	6.10900	0
26/04/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.23900	6.15900	0
26/04/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.17200	6.09200	0
26/04/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.22200	6.14200	0
26/04/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.27200	6.19200	0
26/04/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.20700	6.12600	0
26/04/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.25700	6.17600	0
26/04/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.30700	6.22600	0
26/04/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.35700	6.27600	0
26/04/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.40700	6.32600	0
26/04/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.45700	6.37600	0
26/04/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.50700	6.42600	0
26/04/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.55700	6.47600	0
26/04/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.60700	6.52600	0
26/04/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.65700	6.57600	0
26/04/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.70700	6.62600	0
26/04/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.75700	6.67600	0
26/04/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.80700	6.72600	0
26/04/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.85700	6.77600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.13900	7.05900	0
26/04/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.18900	7.10900	0
26/04/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.28900	7.20900	0
26/04/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.33900	7.25900	0
26/04/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.38900	7.30900	0
26/04/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.40700	7.32600	0
26/04/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.08900	8.00900	0
26/04/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.18900	8.10900	0
26/04/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.23900	8.15900	0
26/04/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.17200	8.09200	0
26/04/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.22200	8.14200	0
26/04/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.27200	8.19200	0
26/04/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.20600	8.12500	0
26/04/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.25600	8.17500	0
26/04/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.30600	8.22500	0
26/04/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.35600	8.27500	0
26/04/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.40600	8.32500	0
26/04/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.45600	8.37500	0
26/04/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.50600	8.42500	0
26/04/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.55600	8.47500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.60600	8.52500	0
26/04/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.65600	8.57500	0
26/04/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.70600	8.62500	0
26/04/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.75600	8.67500	0
26/04/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.80600	8.72500	0
26/04/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.85600	8.77500	0
26/04/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.13900	9.05900	0
26/04/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.18900	9.10900	0
26/04/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.28900	9.20900	0
26/04/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.33900	9.25900	0
26/04/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.38900	9.30900	0
26/04/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.08900	10.00900	0
26/04/2010	£ / R On 13-December-10			Foreign Exchange Future	11.80320	11.84510	98
26/04/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.55500	3.59600	0
26/04/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.40500	3.44600	0
26/04/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.30500	3.34600	0
26/04/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.25500	3.29600	0
26/04/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.20500	3.24600	0
26/04/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.10500	3.14600	0
26/04/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.05500	3.09600	0
26/04/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.90500	2.94600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.85500	2.89600	0
26/04/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.80500	2.84600	0
26/04/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.75500	2.79600	0
26/04/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.70500	2.74600	0
26/04/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.65500	2.69600	0
26/04/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.60500	2.64600	0
26/04/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.55500	2.59600	0
26/04/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.50500	2.54600	0
26/04/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.45500	2.49600	0
26/04/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.40500	2.44600	0
26/04/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.35500	2.39600	0
26/04/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.30500	2.34600	0
26/04/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.25600	2.29600	0
26/04/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.20600	2.24600	0
26/04/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.15600	2.19600	0
26/04/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.10600	2.14600	0
26/04/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.05600	2.09600	0
26/04/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.00600	2.04700	0
26/04/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.95600	1.99700	0
26/04/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.90600	1.94700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.85600	1.89700	0
26/04/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.80700	1.84700	0
26/04/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00100	0
26/04/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.75700	1.79700	0
26/04/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00100	0
26/04/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.70700	1.74800	0
26/04/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.65700	1.69800	0
26/04/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.60700	1.64800	0
26/04/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.55800	1.59800	0
26/04/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00200	0
26/04/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.50800	1.54800	0
26/04/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
26/04/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.45800	1.49900	0
26/04/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.40900	1.44900	0
26/04/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00300	0
26/04/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.35900	1.39900	0
26/04/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00400	0.00300	0
26/04/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.30900	1.35000	0
26/04/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00400	0.00400	0
26/04/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.26000	1.30000	0
26/04/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00500	0.00400	0
26/04/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.21100	1.25100	0
26/04/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00600	0.00500	0
26/04/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.16100	1.20200	0
26/04/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00600	0.00600	0
26/04/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.11200	1.15200	0
26/04/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00700	0.00600	0
26/04/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.06300	1.10300	0
26/04/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00800	0.00700	0
26/04/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.01400	1.05400	0
26/04/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00900	0.00800	0
26/04/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.96600	1.00500	0
26/04/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01100	0.00900	0
26/04/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.91800	0.95700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01300	0.01100	0
26/04/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.87100	0.91000	0
26/04/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.01600	0.01400	0
26/04/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.82500	0.86300	0
26/04/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02000	0.01700	0
26/04/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.77900	0.81600	0
26/04/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02400	0.02000	0
26/04/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.73400	0.77100	0
26/04/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02900	0.02500	0
26/04/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.68900	0.72500	0
26/04/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03400	0.02900	0
26/04/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.64600	0.68100	0
26/04/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04100	0.03500	0
26/04/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.60300	0.63700	0
26/04/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04800	0.04100	0
26/04/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.56200	0.59500	0
26/04/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05700	0.04900	0
26/04/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.52100	0.55300	0
26/04/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.06600	0.05700	0
26/04/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.48200	0.51300	0
26/04/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.07700	0.06700	0
26/04/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.44400	0.47400	0
26/04/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.08900	0.07800	0
26/04/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.40800	0.43600	0
26/04/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.10300	0.09000	0
26/04/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.37300	0.40000	0
26/04/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.11800	0.10400	0
26/04/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.34000	0.36500	0
26/04/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.13500	0.11900	0
26/04/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.30800	0.33200	0
26/04/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.15300	0.13600	0
26/04/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.27800	0.30000	0
26/04/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.17300	0.15400	0
26/04/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.25000	0.27000	0
26/04/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.19500	0.17400	0
26/04/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.22400	0.24200	0
26/04/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.21900	0.19600	0
26/04/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.20300	0.21600	0
26/04/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.24800	0.22000	0
26/04/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.18500	0.19600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.28000	0.25000	0
26/04/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.16800	0.17800	0
26/04/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.31300	0.28200	0
26/04/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.15200	0.16100	0
26/04/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.34700	0.31500	0
26/04/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13800	0.14600	0
26/04/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.38300	0.35000	0
26/04/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12500	0.13200	0
26/04/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.42000	0.38600	0
26/04/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.11300	0.12000	0
26/04/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.45800	0.42400	0
26/04/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.10300	0.10900	0
26/04/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.49800	0.46300	0
26/04/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.09300	0.09900	0
26/04/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.53800	0.50300	0
26/04/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.08500	0.08900	0
26/04/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.58000	0.54300	0
26/04/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.07700	0.08100	0
26/04/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.62200	0.58500	0
26/04/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.07000	0.07400	28
26/04/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.66500	0.62800	0
26/04/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.06400	0.06700	0
26/04/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.70900	0.67100	0
26/04/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.05800	0.06100	0
26/04/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.75300	0.71500	0
26/04/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.05300	0.05500	0
26/04/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.79800	0.75900	0
26/04/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.04800	0.05100	0
26/04/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.84300	0.80500	0
26/04/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.04400	0.04600	0
26/04/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.88900	0.85000	0
26/04/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.04000	0.04200	0
26/04/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.93500	0.89600	0
26/04/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.03600	0.03800	0
26/04/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.98100	0.94200	0
26/04/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.03300	0.03500	8,032
26/04/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.02800	0.98900	0
26/04/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.03100	0.03200	0
26/04/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.07600	1.03600	0
26/04/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.02800	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.12300	1.08400	0
26/04/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.02600	0.02700	0
26/04/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.17100	1.13100	0
26/04/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.02400	0.02500	0
26/04/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.21900	1.17900	0
26/04/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.16600	0.18000	0
26/04/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.23500	1.21000	0
26/04/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.15600	0.16900	0
26/04/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.27500	1.24900	0
26/04/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.14700	0.16000	0
26/04/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.31600	1.29000	0
26/04/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.01700	0.01800	0
26/04/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.41200	1.37200	0
26/04/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.01600	0.01700	0
26/04/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.46100	1.42100	0
26/04/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.01500	0.01500	0
26/04/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.51000	1.46900	0
26/04/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.01300	0.01400	0
26/04/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.55800	1.51800	0
26/04/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.01300	0.01300	0
26/04/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.60800	1.56700	0
26/04/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.01200	0.01200	0
26/04/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.65700	1.61600	0
26/04/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.01100	0.01200	0
26/04/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.70600	1.66600	0
26/04/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.01000	0.01100	0
26/04/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.75500	1.71500	0
26/04/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00900	0.01000	0
26/04/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.80400	1.76400	0
26/04/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00900	0.00900	0
26/04/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.85400	1.81300	0
26/04/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00800	0.00900	0
26/04/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.90300	1.86300	0
26/04/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00800	0.00800	11,194
26/04/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.95300	1.91200	0
26/04/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00700	0.00800	0
26/04/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.00200	1.96200	0
26/04/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00700	0.00700	0
26/04/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.05200	2.01100	0
26/04/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.10100	2.06100	0
26/04/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00500	0.00600	0
26/04/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.15000	2.11000	0
26/04/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00500	0.00600	0
26/04/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.20000	2.16000	0
26/04/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00500	0.00500	0
26/04/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.25000	2.20900	0
26/04/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00400	0.00500	0
26/04/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.29900	2.25900	0
26/04/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00400	0.00400	0
26/04/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.34900	2.30800	0
26/04/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00400	0.00400	0
26/04/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.39900	2.35800	0
26/04/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.44800	2.40800	0
26/04/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.49800	2.45700	0
26/04/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.54800	2.50700	0
26/04/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.59700	2.55700	0
26/04/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.64700	2.60700	0
26/04/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.69700	2.65600	0
26/04/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.74700	2.70600	0
26/04/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.79700	2.75600	0
26/04/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.84700	2.80600	0
26/04/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.89700	2.85600	0
26/04/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00100	0.00200	8,032
26/04/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.94600	2.90600	0
26/04/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.04600	3.00500	0
26/04/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.09600	3.05500	0
26/04/2010	£ / R On 14-June-10	14.60	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
26/04/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.14600	3.10500	0
26/04/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.19600	3.15500	0
26/04/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.24600	3.20500	0
26/04/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.29600	3.25500	0
26/04/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.34600	3.30500	0
26/04/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.39600	3.35500	0
26/04/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.44600	3.40500	0
26/04/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.49600	3.45500	0
26/04/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.54600	3.50500	0
26/04/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.59600	3.55500	0
26/04/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.64500	3.60500	0
26/04/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.69500	3.65400	0
26/04/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.74500	3.70400	0
26/04/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.79500	3.75400	0
26/04/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.84500	3.80400	0
26/04/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.89500	3.85400	0
26/04/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.94500	3.90400	0
26/04/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.99500	3.95400	0
26/04/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.04500	4.00400	0
26/04/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.09500	4.05400	0
26/04/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.14500	4.10400	0
26/04/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.19500	4.15400	0
26/04/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.24500	4.20400	0
26/04/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.29500	4.25400	0
26/04/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.34500	4.30400	0
26/04/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.39500	4.35400	0
26/04/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.44500	4.40400	0
26/04/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.49500	4.45400	0
26/04/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.54500	4.50400	0
26/04/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.59500	4.55400	0
26/04/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.64500	4.60400	0
26/04/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.69500	4.65400	0
26/04/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.74500	4.70400	0
26/04/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.79500	4.75400	0
26/04/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.84500	4.80400	0
26/04/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.89500	4.85400	0
26/04/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.94500	4.90400	0
26/04/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.99500	4.95400	0
26/04/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.04500	5.00400	0
26/04/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.09500	5.05400	0
26/04/2010	£ / 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
26/04/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.14500	5.10400	0
26/04/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.19500	5.15400	0
26/04/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.24500	5.20400	0
26/04/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.29500	5.25400	0
26/04/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.34500	5.30400	0
26/04/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.39500	5.35400	0
26/04/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.44500	5.40400	0
26/04/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.49500	5.45400	0
26/04/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.54500	5.50400	0
26/04/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.59500	5.55400	0
26/04/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.64500	5.60400	0
26/04/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.69500	5.65400	0
26/04/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.74500	5.70400	0
26/04/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.79500	5.75400	0
26/04/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.84500	5.80400	0
26/04/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.89500	5.85400	0
26/04/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.94500	5.90400	0
26/04/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.99500	5.95400	0
26/04/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
26/04/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.04500	6.00400	0
26/04/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.09500	6.05400	0
26/04/2010	£ / 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
26/04/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.14500	6.10400	0
26/04/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.19500	6.15400	0
26/04/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.24500	6.20400	0
26/04/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.29500	6.25400	0
26/04/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.34500	6.30400	0
26/04/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.39500	6.35400	0
26/04/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.44500	6.40400	0
26/04/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.49500	6.45400	0
26/04/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.54500	6.50400	0
26/04/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.59500	6.55400	0
26/04/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.64500	6.60400	0
26/04/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.69500	6.65400	0
26/04/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.74500	6.70400	0
26/04/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.79500	6.75400	0
26/04/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.84500	6.80400	0
26/04/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.89500	6.85400	0
26/04/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.94500	6.90400	0
26/04/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.99500	6.95400	0
26/04/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.04500	7.00400	0
26/04/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.09500	7.05400	0
26/04/2010	£ / 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
26/04/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.14500	7.10400	0
26/04/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.19500	7.15400	0
26/04/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.24500	7.20400	0
26/04/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.29500	7.25400	0
26/04/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.34500	7.30400	0
26/04/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.39500	7.35400	0
26/04/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.44500	7.40400	0
26/04/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.49500	7.45400	0
26/04/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.54500	7.50400	0
26/04/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.59500	7.55400	0
26/04/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.64500	7.60400	0
26/04/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.69500	7.65400	0
26/04/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.74500	7.70400	0
26/04/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.79500	7.75400	0
26/04/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.84500	7.80400	0
26/04/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.89500	7.85400	0
26/04/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.94500	7.90400	0
26/04/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.99500	7.95400	0
26/04/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.04500	8.00400	0
26/04/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.09500	8.05400	0
26/04/2010	£ / 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
26/04/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.14500	8.10400	0
26/04/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.19500	8.15400	0
26/04/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.24500	8.20400	0
26/04/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.29500	8.25400	0
26/04/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.34500	8.30400	0
26/04/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.39500	8.35400	0
26/04/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.44500	8.40400	0
26/04/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.49500	8.45400	0
26/04/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.54500	8.50400	0
26/04/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.59500	8.55400	0
26/04/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.64500	8.60400	0
26/04/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.69500	8.65400	0
26/04/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.74500	8.70400	0
26/04/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.79500	8.75400	0
26/04/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.84500	8.80400	0
26/04/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.89500	8.85400	0
26/04/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.94500	8.90400	0
26/04/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.09500	9.05400	0
26/04/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.14500	9.10400	0
26/04/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.19500	9.15400	0
26/04/2010	£ / 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
26/04/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.24500	9.20400	0
26/04/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.29500	9.25400	0
26/04/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.34500	9.30400	0
26/04/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.39500	9.35400	0
26/04/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.44500	9.40400	0
26/04/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.49500	9.45400	0
26/04/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.54500	9.50400	0
26/04/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.59500	9.55400	0
26/04/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.64500	9.60400	0
26/04/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.69500	9.65400	0
26/04/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.74500	9.70400	0
26/04/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.79500	9.75400	0
26/04/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.84500	9.80400	0
26/04/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.89500	9.85400	0
26/04/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.94500	9.90400	0
26/04/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.99500	9.95400	0
26/04/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.04500	10.00400	0
26/04/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.09500	10.05400	0
26/04/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.14500	10.10400	0
26/04/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.19500	10.15400	0
26/04/2010	£ / 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
26/04/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.24500	10.20400	0
26/04/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.29500	10.25400	0
26/04/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.34500	10.30400	0
26/04/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.39500	10.35400	0
26/04/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.44500	10.40400	0
26/04/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.49500	10.45400	0
26/04/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.54500	10.50400	0
26/04/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.59500	10.55400	0
26/04/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.64500	10.60400	0
26/04/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.69500	10.65400	0
26/04/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.74500	10.70400	0
26/04/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.79500	10.75400	0
26/04/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.84500	10.80400	0
26/04/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.89500	10.85400	0
26/04/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08010	0.08090	0
26/04/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.00889	0.00958	0
26/04/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
26/04/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00166	0.00192	0
26/04/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00286	0.00242	0
26/04/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00317	0.00337	0
26/04/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00597	0.00537	0
26/04/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00021	0.00025	0
26/04/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01141	0.01075	0
26/04/2010	€ / R On 13-December-10			Foreign Exchange Future	10.18630	10.32290	2,001
26/04/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.57700	2.71000	0
26/04/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.52700	2.66000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.47700	2.61000	0
26/04/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.42700	2.56000	0
26/04/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.37700	2.51000	0
26/04/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.32700	2.46000	0
26/04/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.27700	2.41000	0
26/04/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.17700	2.31000	0
26/04/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.12700	2.26000	0
26/04/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.07700	2.21000	0
26/04/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.34500	2.48000	0
26/04/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00700	0
26/04/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.29500	2.43100	0
26/04/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00900	0.00800	0
26/04/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.24600	2.38100	0
26/04/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01000	0.00800	0
26/04/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.19700	2.33200	0
26/04/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01100	0.00900	0
26/04/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.09800	2.23300	0
26/04/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01200	0.01000	0
26/04/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.72800	1.86000	0
26/04/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.00000	2.13500	0
26/04/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01200	0
26/04/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.95100	2.08500	0
26/04/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01200	0
26/04/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.57800	1.71000	0
26/04/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.52800	1.66000	0
26/04/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.80600	1.93900	0
26/04/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01600	0
26/04/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.42800	1.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.37800	1.51000	0
26/04/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
26/04/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.66100	1.79300	0
26/04/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02000	0
26/04/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.27900	1.41100	0
26/04/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00100	0
26/04/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.18000	1.31100	0
26/04/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00100	0
26/04/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.13000	1.26100	0
26/04/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00100	0
26/04/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.08100	1.21200	0
26/04/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00200	0
26/04/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.37800	1.50600	0
26/04/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04200	0.03300	0
26/04/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.33200	1.45900	0
26/04/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04600	0.03600	0
26/04/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.28600	1.41200	0
26/04/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.05000	0.03900	0
26/04/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.24000	1.36500	0
26/04/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05400	0.04200	0
26/04/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.15000	1.27200	0
26/04/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06400	0.04900	0
26/04/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.74300	0.86900	0
26/04/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01600	0.00900	0
26/04/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.06100	1.18100	0
26/04/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07500	0.05800	0
26/04/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.02100	1.13500	0
26/04/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.08500	0.06200	0
26/04/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.60600	0.72700	0
26/04/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02900	0.01700	0
26/04/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.56200	0.68100	0
26/04/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.03500	0.02100	0
26/04/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.90700	1.01000	0
26/04/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.12100	0.08700	0
26/04/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.47800	0.59100	0
26/04/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.05100	0.03100	0
26/04/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.43800	0.54700	0
26/04/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.06100	0.03700	0
26/04/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.80100	0.89800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.16500	0.12500	0
26/04/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.36300	0.46300	0
26/04/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.08600	0.05300	0
26/04/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.29400	0.38500	0
26/04/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.11700	0.07500	0
26/04/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.26200	0.34800	0
26/04/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.13500	0.08800	0
26/04/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.23200	0.31200	0
26/04/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.15500	0.10200	0
26/04/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.61800	0.69900	0
26/04/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.28200	0.22600	0
26/04/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.59100	0.66900	0
26/04/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.30500	0.24600	0
26/04/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.56500	0.64100	0
26/04/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.32900	0.26800	0
26/04/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.54000	0.61300	0
26/04/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.35400	0.29000	0
26/04/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.49300	0.56100	0
26/04/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.40700	0.33800	0
26/04/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.09600	0.13200	0
26/04/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.36900	0.27200	0
26/04/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.44900	0.51300	0
26/04/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.46300	0.39000	0
26/04/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.43000	0.49100	0
26/04/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.49400	0.41800	0
26/04/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.06500	0.09000	20
26/04/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.48800	0.38000	271
26/04/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.05700	0.07900	0
26/04/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.53000	0.41900	0
26/04/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.37800	0.43100	0
26/04/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.59200	0.50800	0
26/04/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.04400	0.06100	0
26/04/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.61700	0.50100	0
26/04/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.03800	0.05300	0
26/04/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.66100	0.54300	0
26/04/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.33300	0.38100	0
26/04/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.69700	0.60800	0
26/04/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02900	0.04100	0
26/04/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.75200	0.63100	0
26/04/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02200	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.84500	0.72100	0
26/04/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01900	0.02700	0
26/04/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.89200	0.76700	0
26/04/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01700	0.02400	0
26/04/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.94000	0.81400	0
26/04/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.26000	0.29900	0
26/04/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.92400	0.82600	0
26/04/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.25000	0.28700	0
26/04/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.96400	0.86400	0
26/04/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.24100	0.27600	0
26/04/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.00500	0.90300	0
26/04/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.23100	0.26600	0
26/04/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.04500	0.94300	0
26/04/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.21400	0.24600	0
26/04/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.12800	1.02300	0
26/04/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00700	0.00900	0
26/04/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.28000	1.14900	0
26/04/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.19900	0.22900	0
26/04/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.21300	1.10600	0
26/04/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.19100	0.22000	0
26/04/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.25500	1.14700	0
26/04/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00500	0.00600	25
26/04/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.42800	1.29600	0
26/04/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00400	0.00600	0
26/04/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.47700	1.34600	0
26/04/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.17100	0.19800	0
26/04/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.38500	1.27500	0
26/04/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.57600	1.44400	0
26/04/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.62600	1.49400	0
26/04/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.15400	0.17800	0
26/04/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.51800	1.40500	0
26/04/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.72500	1.59300	0
26/04/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.05500	0.06800	0
26/04/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.68700	1.56700	0
26/04/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.82500	1.69200	0
26/04/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.87500	1.74200	0
26/04/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.92400	1.79200	0
26/04/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.12600	0.14700	0
26/04/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.79000	1.67400	0
26/04/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.12200	0.14200	0
26/04/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.83600	1.71900	0
26/04/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.11900	0.13800	0
26/04/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.88300	1.76500	0
26/04/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.11500	0.13400	0
26/04/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.92900	1.81100	0
26/04/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.11200	0.13000	0
26/04/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.97600	1.85700	0
26/04/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.10800	0.12600	0
26/04/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.02200	1.90300	0
26/04/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.27400	2.14100	0
26/04/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.10200	0.11900	0
26/04/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.11600	1.99600	0
26/04/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.09800	0.11600	0
26/04/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.16200	2.04300	0
26/04/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08800	0.10500	0
26/04/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.30200	2.18200	0
26/04/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.07900	0.09500	0
26/04/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.44300	2.32200	0
26/04/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.06400	0.07700	0
26/04/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.72800	2.60400	0
26/04/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.06000	0.07300	0
26/04/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.82400	2.70000	0
26/04/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.42300	3.29000	0
26/04/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.47300	3.34000	0
26/04/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.52300	3.39000	0
26/04/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.57300	3.44000	0
26/04/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.62300	3.49000	0
26/04/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.67300	3.54000	0
26/04/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.72300	3.59000	0
26/04/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.82300	3.69000	0
26/04/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.87300	3.74000	0
26/04/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.92300	3.79000	0
26/04/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03500	0.04300	0
26/04/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.69900	3.57000	0
26/04/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03400	0.04100	0
26/04/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.74800	3.61800	0
26/04/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03300	0.04000	0
26/04/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.79700	3.66700	0
26/04/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03200	0.03900	0
26/04/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.84600	3.71600	0
26/04/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03000	0.03700	0
26/04/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.94400	3.81400	0
26/04/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.27300	4.14000	0
26/04/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02800	0.03500	0
26/04/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.04200	3.91200	0
26/04/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02700	0.03500	0
26/04/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.09100	3.96200	0
26/04/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02300	0.03000	0
26/04/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.23700	4.10700	0
26/04/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02000	0.02600	0
26/04/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.38400	4.25300	0
26/04/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01400	0.01900	0
26/04/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.67800	4.54600	0
26/04/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01300	0.01700	0
26/04/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.77700	4.64400	0
26/04/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.42300	5.29000	0
26/04/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.47300	5.34000	0
26/04/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.52300	5.39000	0
26/04/2010	€ / 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
26/04/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.57300	5.44000	0
26/04/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.62300	5.49000	0
26/04/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.67300	5.54000	0
26/04/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.72300	5.59000	0
26/04/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.82300	5.69000	0
26/04/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.87300	5.74000	0
26/04/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.92300	5.79000	0
26/04/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00500	0.00600	0
26/04/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.66900	5.53300	0
26/04/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00400	0.00600	0
26/04/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.71800	5.58300	0
26/04/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00400	0.00500	0
26/04/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.76800	5.63200	0
26/04/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00400	0.00500	0
26/04/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.81800	5.68200	0
26/04/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00400	0.00400	0
26/04/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.91800	5.78100	0
26/04/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.27300	6.14000	0
26/04/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.01700	5.88100	0
26/04/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00300	0.00400	0
26/04/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.06700	5.93100	0
26/04/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.21700	6.08000	0
26/04/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00300	0.00300	0
26/04/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.36700	6.23000	0
26/04/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.66600	6.53000	0
26/04/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.76600	6.62900	0
26/04/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.42300	7.29000	0
26/04/2010	€ / 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
26/04/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.47300	7.34000	0
26/04/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.52300	7.39000	0
26/04/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.57300	7.44000	0
26/04/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.62300	7.49000	0
26/04/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.67300	7.54000	0
26/04/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.72300	7.59000	0
26/04/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.82300	7.69000	0
26/04/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.87300	7.74000	0
26/04/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.92300	7.79000	0
26/04/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.66500	7.52900	0
26/04/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.71500	7.57900	0
26/04/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.76500	7.62900	0
26/04/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.81500	7.67800	0
26/04/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.91500	7.77800	0
26/04/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.27300	8.14000	0
26/04/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.01500	7.87800	0
26/04/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.06500	7.92800	0
26/04/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.21500	8.07800	0
26/04/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.36500	8.22800	0
26/04/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.66500	8.52800	0
26/04/2010	€ / 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
26/04/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.76500	8.62800	0
26/04/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.42300	9.29000	0
26/04/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.47300	9.34000	0
26/04/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.52300	9.39000	0
26/04/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.57300	9.44000	0
26/04/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.62300	9.49000	0
26/04/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.67300	9.54000	0
26/04/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.72300	9.59000	0
26/04/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.82300	9.69000	0
26/04/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.87300	9.74000	0
26/04/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.92300	9.79000	0
26/04/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.66400	9.52700	0
26/04/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.71400	9.57700	0
26/04/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.76400	9.62700	0
26/04/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.81400	9.67700	0
26/04/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.91400	9.77700	0
26/04/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.27300	10.14000	0
26/04/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.01400	9.87700	0
26/04/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.06400	9.92700	0
26/04/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.21400	10.07700	0
26/04/2010	€ / 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
26/04/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.36400	10.22700	0
26/04/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.66400	10.52700	0
26/04/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.76400	10.62700	0
26/04/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.90770	6.93220	750
26/04/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.34200	4.36700	0
26/04/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.29200	4.31700	0
26/04/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.24200	4.26700	0
26/04/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.19200	4.21700	0
26/04/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.09200	4.11700	0
26/04/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.04200	4.06700	0
26/04/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.99200	4.01700	0
26/04/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.94200	3.96700	0
26/04/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.89200	3.91700	0
26/04/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.84200	3.86700	0
26/04/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.79200	3.81700	0
26/04/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.74200	3.76700	0
26/04/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.69200	3.71700	0
26/04/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.64200	3.66700	0
26/04/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.59200	3.61700	0
26/04/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.34200	3.36700	0
26/04/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.29200	3.31700	0
26/04/2010	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
26/04/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.24200	3.26700	0
26/04/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.19200	3.21700	0
26/04/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.09200	3.11700	0
26/04/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.04200	3.06700	0
26/04/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.99200	3.01700	0
26/04/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.94200	2.96700	0
26/04/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.89200	2.91700	0
26/04/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.84200	2.86700	0
26/04/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.79200	2.81700	0
26/04/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.74200	2.76700	0
26/04/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.69200	2.71700	0
26/04/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.64200	2.66700	0
26/04/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.59200	2.61700	0
26/04/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.34200	2.36700	0
26/04/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.29200	2.31700	0
26/04/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.24200	2.26700	0
26/04/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.19200	2.21700	0
26/04/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.09200	2.11700	0
26/04/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.04200	2.06700	0
26/04/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.99200	2.01700	0
26/04/2010	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
26/04/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.94200	1.96700	0
26/04/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.89200	1.91700	0
26/04/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.84200	1.86700	0
26/04/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.79200	1.81700	0
26/04/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.74200	1.76700	0
26/04/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.69200	1.71700	0
26/04/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.64200	1.66700	0
26/04/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.59200	1.61700	0
26/04/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.34200	1.36700	0
26/04/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.29200	1.31700	0
26/04/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.24200	1.26700	0
26/04/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.19200	1.21800	0
26/04/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.09300	1.11800	0
26/04/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.04300	1.06800	0
26/04/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.99300	1.01900	0
26/04/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.94300	0.96900	0
26/04/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
26/04/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.89400	0.91900	0
26/04/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
26/04/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.84400	0.87000	0
26/04/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.79400	0.82000	0
26/04/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
26/04/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.74500	0.77100	0
26/04/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.69600	0.72100	0
26/04/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
26/04/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.64600	0.67200	0
26/04/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
26/04/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.59700	0.62300	0
26/04/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00500	0.00600	0
26/04/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.35800	0.38400	0
26/04/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.01600	0.01700	0
26/04/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.31300	0.33900	0
26/04/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02100	0.02200	0
26/04/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.26800	0.29400	0
26/04/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02600	0.02700	0
26/04/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.22500	0.25100	0
26/04/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.03300	0.03400	0
26/04/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.18500	0.21000	0
26/04/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.04300	0.04300	0
26/04/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.14700	0.17100	0
26/04/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.05500	0.05400	0
26/04/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.11200	0.13500	0
26/04/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.07000	0.06800	0
26/04/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.08900	0.10200	0
26/04/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.09700	0.08500	0
26/04/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.07100	0.08200	0
26/04/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.12900	0.11500	0
26/04/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.05700	0.06600	0
26/04/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.16500	0.14900	0
26/04/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.04600	0.05300	0
26/04/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.20400	0.18600	0
26/04/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.03700	0.04300	0
26/04/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.24500	0.22600	0
26/04/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02900	0.03400	0
26/04/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.28700	0.26700	0
26/04/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.02400	0.02800	0
26/04/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.33200	0.31100	0
26/04/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.01900	0.02300	0
26/04/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.37700	0.35600	0
26/04/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01600	0.01900	0
26/04/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.42400	0.40200	0
26/04/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.65900	1.63400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.70900	1.68400	0
26/04/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.75900	1.73400	0
26/04/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.80900	1.78400	0
26/04/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.90900	1.88400	0
26/04/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.95900	1.93400	0
26/04/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.00900	1.98400	0
26/04/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.05900	2.03400	0
26/04/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00100	0
26/04/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.10800	2.08400	0
26/04/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.15800	2.13300	0
26/04/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.20800	2.18300	0
26/04/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.25800	2.23300	0
26/04/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.30800	2.28300	0
26/04/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.35800	2.33300	0
26/04/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.40800	2.38300	0
26/04/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.65800	3.63300	0
26/04/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.70800	3.68300	0
26/04/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.75800	3.73300	0
26/04/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.80800	3.78300	0
26/04/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.90800	3.88300	0
26/04/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.95800	3.93300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.00800	3.98300	0
26/04/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.05800	4.03300	0
26/04/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.10800	4.08300	0
26/04/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.15800	4.13300	0
26/04/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.20800	4.18300	0
26/04/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.25800	4.23300	0
26/04/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.30800	4.28300	0
26/04/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.35800	4.33300	0
26/04/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.40800	4.38300	0
26/04/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.65800	5.63300	0
26/04/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.70800	5.68300	0
26/04/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.75800	5.73300	0
26/04/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.80800	5.78300	0
26/04/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.90800	5.88300	0
26/04/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.95800	5.93300	0
26/04/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.00800	5.98300	0
26/04/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.05800	6.03300	0
26/04/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.10800	6.08300	0
26/04/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.15800	6.13300	0
26/04/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.20800	6.18300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.25800	6.23300	0
26/04/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.30800	6.28300	0
26/04/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.35800	6.33300	0
26/04/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.40800	6.38300	0
26/04/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.65800	7.63300	0
26/04/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.70800	7.68300	0
26/04/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.75800	7.73300	0
26/04/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.80800	7.78300	0
26/04/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.90800	7.88300	0
26/04/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.95800	7.93300	0
26/04/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.00800	7.98300	0
26/04/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.05800	8.03300	0
26/04/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.10800	8.08300	0
26/04/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.15800	8.13300	0
26/04/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.20800	8.18300	0
26/04/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.25800	8.23300	0
26/04/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.30800	8.28300	0
26/04/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.35800	8.33300	0
26/04/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/04/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.40800	8.38300	0
26/04/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.52020	7.57760	0
26/04/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.21600	0.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.05500	0.04700	0
26/04/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.17900	0.22700	0
26/04/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.06800	0.05900	0
26/04/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.14600	0.19100	0
26/04/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.08500	0.07300	0
Futures Open Interest							372,976.00
Options Open Interest							323,113.00
Total							696,089.00