



# Currency Futures & Options Weekly Statistics

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.58500	1.49800	0
17/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00400	0
17/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.63400	1.54800	0
17/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.68400	1.59700	0
17/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.08400	0.10100	0
17/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.64700	1.57600	0
17/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.07900	0.09400	0
17/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.69200	1.61900	0
17/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.07400	0.08800	0
17/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.73700	1.66300	0
17/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.88300	1.79600	0
17/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.93300	1.84600	0
17/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.98300	1.89600	0
17/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	2.03300	1.94600	0
17/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	2.08300	1.99500	0
17/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	2.13300	2.04500	0
17/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.18300	2.09500	0
17/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.23300	2.14500	0
17/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.28300	2.19500	0
17/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.33300	2.24500	0
17/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.38300	2.29500	0
17/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	11,194
17/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.43300	2.34500	0
17/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.48200	2.39500	0
17/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.53200	2.44500	0
17/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.58200	2.49500	0
17/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.63200	2.54500	0
17/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.68200	2.59500	0
17/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.73200	2.64500	0
17/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.78200	2.69400	0
17/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.83200	2.74400	0
17/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.88200	2.79400	0
17/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.93200	2.84400	0
17/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.98200	2.89400	0
17/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	3.03200	2.94400	0
17/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	3.08200	2.99400	0
17/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	3.13200	3.04400	0
17/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.18200	3.09400	0
17/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.23200	3.14400	0
17/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.28200	3.19400	0
17/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.33200	3.24400	0
17/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.38200	3.29400	0
17/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
17/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.43200	3.34400	0
17/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.53200	3.44400	0
17/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.58200	3.49400	0
17/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.63200	3.54400	0
17/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.68200	3.59400	0
17/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.73200	3.64400	0
17/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.78200	3.69400	0
17/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.83200	3.74400	0
17/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.88200	3.79400	0
17/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.93200	3.84400	0
17/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.98200	3.89400	0
17/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	4.03200	3.94400	0
17/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	4.08200	3.99400	0
17/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	4.13200	4.04400	0
17/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.18200	4.09400	0
17/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.23200	4.14400	0
17/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.28200	4.19400	0
17/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.33200	4.24400	0
17/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.38200	4.29400	0
17/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.43200	4.34400	0
17/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.48200	4.39400	0
17/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.53200	4.44400	0
17/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.58200	4.49400	0
17/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.63200	4.54400	0
17/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.68200	4.59400	0
17/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.73200	4.64400	0
17/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.78200	4.69400	0
17/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.83200	4.74400	0
17/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.88200	4.79400	0
17/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.93200	4.84400	0
17/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.98200	4.89400	0
17/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	5.03200	4.94400	0
17/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	5.08200	4.99400	0
17/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	5.13200	5.04400	0
17/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.18200	5.09400	0
17/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.23200	5.14400	0
17/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.28200	5.19400	0
17/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.33200	5.24400	0
17/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.38200	5.29400	0
17/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.43200	5.34400	0
17/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.48200	5.39400	0
17/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.53200	5.44400	0
17/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.58200	5.49400	0
17/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.63200	5.54400	0
17/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.68200	5.59400	0
17/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.73200	5.64400	0
17/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.78200	5.69400	0
17/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.83200	5.74400	0
17/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.88200	5.79400	0
17/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.93200	5.84400	0
17/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.98200	5.89400	0
17/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	6.03200	5.94400	0
17/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	6.08200	5.99400	0
17/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	6.13200	6.04400	0
17/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.18200	6.09400	0
17/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.23200	6.14400	0
17/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.28200	6.19400	0
17/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.33200	6.24400	0
17/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.38200	6.29400	0
17/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.43200	6.34400	0
17/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.48200	6.39400	0
17/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
17/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.53200	6.44400	0
17/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.58200	6.49400	0
17/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.63200	6.54400	0
17/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.68200	6.59400	0
17/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.73200	6.64400	0
17/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.78200	6.69400	0
17/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.83200	6.74400	0
17/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.88200	6.79400	0
17/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.93200	6.84400	0
17/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.98200	6.89400	0
17/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	7.03200	6.94400	0
17/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	7.08200	6.99400	0
17/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	7.13200	7.04400	0
17/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.18200	7.09400	0
17/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.23200	7.14400	0
17/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.28200	7.19400	0
17/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.33200	7.24400	0
17/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.38200	7.29400	0
17/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.43200	7.34400	0
17/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.48200	7.39400	0
17/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.53200	7.44400	0
17/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.58200	7.49400	0
17/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.63200	7.54400	0
17/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.68200	7.59400	0
17/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.73200	7.64400	0
17/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.78200	7.69400	0
17/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.83200	7.74400	0
17/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.88200	7.79400	0
17/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.93200	7.84400	0
17/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.98200	7.89400	0
17/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	8.03200	7.94400	0
17/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	8.08200	7.99400	0
17/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	8.13200	8.04400	0
17/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.18200	8.09400	0
17/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.23200	8.14400	0
17/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.28200	8.19400	0
17/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.33200	8.24400	0
17/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.38200	8.29400	0
17/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.43200	8.34400	0
17/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.48200	8.39400	0
17/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.53200	8.44400	0
17/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.58200	8.49400	0
17/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.63200	8.54400	0
17/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.68200	8.59400	0
17/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.73200	8.64400	0
17/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.78200	8.69400	0
17/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.83200	8.74400	0
17/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.88200	8.79400	0
17/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.93200	8.84400	0
17/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.98200	8.89400	0
17/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	9.03200	8.94400	0
17/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	9.08200	8.99400	0
17/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	9.13200	9.04400	0
17/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.18200	9.09400	0
17/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.23200	9.14400	0
17/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.28200	9.19400	0
17/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.33200	9.24400	0
17/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.38200	9.29400	0
17/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.43200	9.34400	0
17/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.58200	9.49400	0
17/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.63200	9.54400	0
17/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.68200	9.59400	0
17/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.73200	9.64400	0
17/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.78200	9.69400	0
17/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.83200	9.74400	0
17/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.88200	9.79400	0
17/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.93200	9.84400	0
17/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.98200	9.89400	0
17/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	10.03200	9.94400	0
17/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	10.08200	9.99400	0
17/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	10.13200	10.04400	0
17/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.18200	10.09400	0
17/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.23200	10.14400	0
17/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.28200	10.19400	0
17/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.33200	10.24400	0
17/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.38200	10.29400	0
17/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.43200	10.34400	0
17/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.48200	10.39400	0
17/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.53200	10.44400	0
17/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.58200	10.49400	0
17/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.63200	10.54400	0
17/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.68200	10.59400	0
17/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.73200	10.64400	0
17/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.78200	10.69400	0
17/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.83200	10.74400	0
17/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.88200	10.79400	0
17/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.93200	10.84400	0
17/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.98200	10.89400	0
17/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	11.03200	10.94400	0
17/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	11.08200	10.99400	0
17/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	11.13200	11.04400	0
17/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.18200	11.09400	0
17/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.23200	11.14400	0
17/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.28200	11.19400	0
17/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.33200	11.24400	0
17/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.38200	11.29400	0
17/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08360	0.08390	0
17/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01223	0.01254	0
17/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00003	0.00004	0
17/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00302	0.00331	0
17/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00082	0.00081	0
17/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00434	0.00437	0
17/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00364	0.00337	0
17/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00031	0.00041	0
17/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00811	0.00791	0
17/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.68100	9.73750	2,201
17/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.07700	2.13500	0
17/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.02700	2.08500	0

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.37300	2.31500	0
17/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.42300	2.36500	0
17/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06900	0.07300	0
17/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.23800	2.18600	0
17/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06700	0.07000	0
17/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.28600	2.23300	0
17/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06400	0.06700	0
17/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.33300	2.28000	0
17/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06200	0.06400	0
17/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.38100	2.32700	0
17/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06000	0.06200	0
17/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.42900	2.37500	0
17/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05700	0.05900	0
17/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.47600	2.42200	0
17/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.77300	2.71500	0
17/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05400	0.05400	0
17/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.57300	2.51700	0
17/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05200	0.05200	0
17/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.62100	2.56500	0
17/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04700	0.04600	0
17/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.76600	2.70900	0
17/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04200	0.04100	0
17/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.91100	2.85400	0
17/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03500	0.03200	0
17/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.20400	3.14500	0
17/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03300	0.03000	0
17/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.30200	3.24300	0
17/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.92300	3.86500	0
17/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.97300	3.91500	0
17/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.02300	3.96500	0
17/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.07300	4.01500	0
17/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.12300	4.06500	0
17/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.17300	4.11500	0
17/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.22300	4.16500	0
17/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.32300	4.26500	0
17/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.37300	4.31500	0
17/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.42300	4.36500	0
17/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01800	0.01500	0
17/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.18700	4.12800	0
17/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01700	0.01500	0
17/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.23600	4.17800	0
17/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01600	0.01400	0
17/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.28500	4.22700	0
17/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01500	0.01300	0
17/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.33400	4.27600	0
17/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01400	0.01200	0
17/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.43300	4.37500	0
17/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.77300	4.71500	0
17/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01200	0.01100	0
17/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.53100	4.47400	0
17/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01100	0.01000	0
17/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.58000	4.52300	0
17/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01000	0.00900	0
17/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.72900	4.67200	0
17/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00800	0.00700	0
17/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.87700	4.82000	0
17/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00500	0.00500	0
17/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.17400	5.11800	0
17/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00500	0.00500	0
17/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.27400	5.21800	0
17/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.92300	5.86500	0
17/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.97300	5.91500	0
17/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.02300	5.96500	0
17/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.07300	6.01500	0
17/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.12300	6.06500	0
17/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.17300	6.11500	0
17/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.22300	6.16500	0
17/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.32300	6.26500	0
17/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.37300	6.31500	0
17/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.42300	6.36500	0
17/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.17100	6.11500	0
17/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
17/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.22100	6.16500	0
17/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.27000	6.21500	0
17/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.32000	6.26500	0
17/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.42000	6.36500	0
17/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.77300	6.71500	0
17/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.52000	6.46500	0
17/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.57000	6.51500	0
17/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.72000	6.66400	0
17/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.87000	6.81400	0
17/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.17000	7.11400	0
17/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.27000	7.21400	0
17/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.92300	7.86500	0
17/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.97300	7.91500	0
17/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.02300	7.96500	0
17/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.07300	8.01500	0
17/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.12300	8.06500	0
17/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.17300	8.11500	0
17/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.22300	8.16500	0
17/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.32300	8.26500	0
17/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.37300	8.31500	0
17/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.42300	8.36500	0
17/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.17000	8.11400	0
17/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.22000	8.16400	0
17/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.27000	8.21400	0
17/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.31900	8.26400	0
17/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.41900	8.36400	0
17/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.77300	8.71500	0
17/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.51900	8.46300	0
17/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.56900	8.51300	0
17/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.71900	8.66300	0
17/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.86900	8.81300	0
17/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.16900	9.11300	0
17/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.26900	9.21300	0
17/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.92300	9.86500	0
17/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.97300	9.91500	0
17/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.02300	9.96500	0
17/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.07300	10.01500	0
17/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.12300	10.06500	0
17/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.17300	10.11500	0
17/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.22300	10.16500	0
17/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.32300	10.26500	0
17/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.37300	10.31500	0
17/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.42300	10.36500	0
17/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.16900	10.11300	0
17/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.21900	10.16300	0
17/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.26900	10.21300	0
17/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.31900	10.26300	0
17/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.41900	10.36300	0
17/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.77300	10.71500	0
17/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.51900	10.46300	0
17/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.56900	10.51300	0
17/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.71900	10.66300	0
17/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.86900	10.81300	0
17/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.16900	11.11300	0
17/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.26900	11.21300	0
17/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.71710	6.80010	4,400
17/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.16200	4.24600	0
17/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.11200	4.19600	0
17/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.06200	4.14600	0
17/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.01200	4.09600	0
17/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.91200	3.99600	0
17/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.86200	3.94600	0
17/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.81200	3.89600	0
17/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.76200	3.84600	0
17/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.71200	3.79600	0
17/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.66200	3.74600	0
17/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.61200	3.69600	0
17/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.56200	3.64600	0
17/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.51200	3.59600	0
17/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.46200	3.54600	0
17/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.41200	3.49600	0
17/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.16200	3.24600	0
17/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.11200	3.19600	0
17/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.06200	3.14600	0
17/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.01200	3.09600	0
17/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.91200	2.99600	0
17/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.86200	2.94600	0
17/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.81200	2.89600	0
17/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.76200	2.84600	0
17/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.71200	2.79600	0
17/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.66200	2.74600	0
17/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.61200	2.69600	0
17/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.56200	2.64600	0
17/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.51200	2.59600	0
17/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.46200	2.54600	0
17/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.41200	2.49600	0
17/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.16200	2.24600	0
17/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.11200	2.19600	0
17/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.06200	2.14600	0
17/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.01200	2.09600	0
17/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.91200	1.99600	0
17/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.86200	1.94600	0
17/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.81200	1.89600	0
17/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.76200	1.84600	0
17/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.71200	1.79600	0
17/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.66200	1.74600	0
17/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.61200	1.69600	0
17/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.56200	1.64600	0
17/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.51200	1.59600	0
17/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.46200	1.54600	0
17/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.41200	1.49600	0
17/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.16200	1.24600	0
17/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.11200	1.19600	0
17/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.06200	1.14600	0
17/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.01200	1.09600	0
17/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.91200	0.99600	0
17/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.86200	0.94600	0
17/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.81200	0.89600	0
17/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.76200	0.84700	0
17/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00000	0.00200	0
17/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.71300	0.79700	0
17/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.66300	0.74700	0
17/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
17/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.61400	0.69800	0
17/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
17/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.56400	0.64900	0
17/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00200	0.00400	0

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



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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.04400	0.04100	0
17/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.10900	0.11100	0
17/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.05900	0.05500	0
17/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.07800	0.07900	0
17/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.07800	0.07300	0
17/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.17600	0.18100	0
17/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.21700	0.21500	0
<b>Futures Open Interest</b>							<b>381,250.00</b>
<b>Options Open Interest</b>							<b>327,944.00</b>
<b>Total</b>							<b>709,194.00</b>