



Currency Futures & Options Weekly Statistics

From: 24/05/2010 To: 28/05/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.33380	8.37540	825
24/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.05200	5.09200	0
24/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.36900	4.40400	0
24/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.26900	4.30400	0
24/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.21900	4.25400	0
24/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.28800	4.32500	0
24/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.23800	4.27500	0
24/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.18800	4.22500	0
24/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.25200	4.29200	0
24/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.20200	4.24200	0
24/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.15200	4.19200	0
24/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.10200	4.14200	0
24/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.05200	4.09200	0
24/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.00200	4.04200	0
24/05/2010	\$ / 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
24/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.95200	3.99200	0
24/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.90200	3.94200	0
24/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.85200	3.89200	0
24/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.80200	3.84200	0
24/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.75200	3.79200	0
24/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.70200	3.74200	0
24/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.65200	3.69200	0
24/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.60300	3.64300	0
24/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.31900	3.35400	0
24/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.26900	3.30400	0
24/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.21900	3.25400	0
24/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.28800	3.32500	0
24/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.23800	3.27500	0
24/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.18800	3.22500	0
24/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.25300	3.29300	0
24/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.20300	3.24300	0
24/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.15300	3.19400	0
24/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00300	0
24/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.10400	3.14400	0
24/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.05400	3.09400	0
24/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.00400	3.04400	0
24/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.95400	2.99400	0
24/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.90400	2.94500	0
24/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.85400	2.89500	0
24/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.80500	2.84500	0
24/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
24/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.75500	2.79500	0
24/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
24/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.70500	2.74500	0
24/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
24/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.65500	2.69600	0
24/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00500	0
24/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.60600	2.64600	0
24/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00500	0
24/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.31900	2.35400	0
24/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.26900	2.30400	0
24/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.21900	2.25400	0
24/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.28900	2.32700	0
24/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.24000	2.27700	0
24/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
24/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.19000	2.22700	0
24/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
24/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.25800	2.29900	0
24/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00800	0
24/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.20900	2.24900	0
24/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00800	0
24/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.15900	2.20000	0
24/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.00900	0
24/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.11000	2.15000	0
24/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
24/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.06100	2.10100	0
24/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00900	0.01000	0
24/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.01100	2.05100	0
24/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.96200	2.00200	0
24/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01000	0.01100	0
24/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.91400	1.95300	0
24/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
24/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.86500	1.90500	0
24/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01300	0.01400	0
24/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.81700	1.85700	0
24/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01500	0.01600	0
24/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.76900	1.80900	0
24/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01700	0.01800	0
24/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.72100	1.76100	0
24/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01900	0.02000	0
24/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.67300	1.71300	0
24/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02100	0.02200	0
24/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.62500	1.66600	0
24/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02300	0.02500	0
24/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.31900	1.35500	0
24/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.26900	1.30500	0
24/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.21900	1.25500	0
24/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.30300	1.34200	0
24/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01600	0.01700	0
24/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.25500	1.29400	0
24/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01800	0.01900	0
24/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.20700	1.24600	0
24/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02000	0.02100	0
24/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.29900	1.34300	0
24/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04700	0.05200	0
24/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.25300	1.29800	0
24/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05100	0.05700	0
24/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.20900	1.25400	0
24/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05700	0.06300	0
24/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.16400	1.21000	0
24/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06200	0.06900	0
24/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.12000	1.16700	0
24/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.06800	0.07600	0
24/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.07700	1.12400	0
24/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.07500	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.03700	1.08200	0
24/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.08500	0.09100	0
24/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.99700	1.04300	0
24/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.09500	0.10200	0
24/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.95900	1.00600	0
24/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.10700	0.11500	0
24/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.92200	0.96900	0
24/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.12000	0.12800	0
24/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.88600	0.93300	0
24/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.13400	0.14200	0
24/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.13600	1.19500	0
24/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.20200	0.22000	0
24/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.10000	1.16000	0
24/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.21600	0.23500	0
24/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	1.06500	1.12500	0
24/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.23100	0.25000	0
24/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.36600	0.40800	1,430
24/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.04700	0.05400	0
24/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.54900	0.59600	100
24/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.16200	0.17100	0
24/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.51700	0.56500	0
24/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.18000	0.19000	0
24/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.48700	0.53500	0
24/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.20000	0.21000	0
24/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.45800	0.50600	0
24/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.22100	0.23100	0
24/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.60400	0.65300	0
24/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.30200	0.31200	0
24/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.57700	0.62700	0
24/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.32500	0.33600	0
24/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.55200	0.60200	500
24/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.35000	0.36100	0
24/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.69300	0.72000	0
24/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.42700	0.41300	0
24/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.66600	0.69300	0
24/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.45000	0.43600	0
24/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.64000	0.69500	0
24/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.47400	0.48800	0
24/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.46000	0.50900	0
24/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.45800	0.46800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.44100	0.48800	4,400
24/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.48900	0.49700	0
24/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.42300	0.46900	0
24/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.52100	0.52800	0
24/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.40500	0.45100	0
24/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.55300	0.56000	0
24/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.38900	0.43400	0
24/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.58700	0.59300	0
24/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.37300	0.41700	0
24/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.62100	0.62600	0
24/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.35800	0.40100	0
24/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.65600	0.66000	0
24/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.34400	0.38600	0
24/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.69200	0.69500	0
24/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.46600	0.51800	30,000
24/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.75000	0.76100	0
24/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.31700	0.35700	0
24/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.76500	0.76600	0
24/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.30500	0.34400	500
24/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.80300	0.80300	0
24/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01200	0.02100	0
24/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.79300	0.76700	0
24/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.14800	0.17800	3,000
24/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.86100	0.85300	0
24/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00800	0.01500	0
24/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.88900	0.86100	0
24/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00700	0.01300	0
24/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.93800	0.90900	0
24/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00600	0.01100	0
24/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.98700	0.95700	0
24/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00500	0.01000	0
24/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.03600	1.00600	0
24/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00400	0.00900	0
24/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.08500	1.05500	0
24/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.10800	0.13200	500
24/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.12100	1.10700	0
24/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.21700	0.24700	0
24/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.16500	1.15600	0
24/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.20900	0.23800	500
24/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.20700	1.19700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.09400	0.11400	0
24/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.25700	1.23900	0
24/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.19500	0.22200	0
24/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.29300	1.28100	0
24/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.38300	1.35000	0
24/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.08100	0.09900	0
24/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.39400	1.37400	0
24/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00300	0
24/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.48200	1.44900	0
24/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00200	26,596
24/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.53200	1.49800	0
24/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.58200	1.54800	0
24/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.15900	0.18200	0
24/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.55700	1.54100	0
24/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.15400	0.17600	0
24/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.60200	1.58500	0
24/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.73200	1.69700	0
24/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.78200	1.74700	0
24/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.05800	0.07000	0
24/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.77100	1.74500	0
24/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.05500	0.06700	0
24/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.81800	1.79200	0
24/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.05300	0.06400	0
24/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.86600	1.83900	0
24/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.12900	0.14700	0
24/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.87700	1.85600	0
24/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.12500	0.14300	0
24/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.92300	1.90200	0
24/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.12100	0.13900	0
24/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.96900	1.94800	0
24/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.11800	0.13500	300
24/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.01600	1.99400	0
24/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.11500	0.13100	0
24/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.06300	2.04000	0
24/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.11200	0.12700	0
24/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.11000	2.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.10800	0.12400	0
24/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.15600	2.13300	0
24/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.10500	0.12000	0
24/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.20300	2.17900	0
24/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.10100	0.11600	0
24/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.24900	2.22500	0
24/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09800	0.11300	0
24/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.29600	2.27200	0
24/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.09500	0.10900	0
24/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.34300	2.31800	0
24/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.09200	0.10600	0
24/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.39000	2.36500	0
24/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.08900	0.10300	0
24/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.43700	2.41200	0
24/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.16300	0.17300	30,000
24/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.44700	2.41600	0
24/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.68100	2.64600	0
24/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.73100	2.69600	0
24/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.78100	2.74600	0
24/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.83100	2.79600	0
24/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.88100	2.84600	0
24/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.93100	2.89600	0
24/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.13100	3.09600	0
24/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.06300	0.07300	0
24/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.01100	2.98200	0
24/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.23100	3.19600	0
24/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.28100	3.24600	0
24/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.33100	3.29600	0
24/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.38100	3.34600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.43100	3.39600	0
24/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.48100	3.44600	0
24/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.53100	3.49600	0
24/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.58100	3.54600	0
24/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.63100	3.59600	0
24/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.68100	3.64600	0
24/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.73100	3.69600	0
24/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.78100	3.74600	0
24/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01000	0.01200	0
24/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.72300	3.68700	0
24/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01000	0.01100	0
24/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.77300	3.73600	0
24/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00900	0.01100	0
24/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.82200	3.78600	0
24/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04300	0.04900	0
24/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.79100	3.75800	0
24/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.04200	0.04700	0
24/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.84000	3.80600	0
24/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.04100	0.04600	0
24/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.88900	3.85500	0
24/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.04000	0.04500	0
24/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.93800	3.90400	0
24/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03900	0.04400	0
24/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.98700	3.95300	0
24/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03800	0.04300	0
24/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.03600	4.00200	0
24/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03700	0.04300	0
24/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.08500	4.05200	0
24/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03600	0.04100	0
24/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.13400	4.10000	0
24/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03500	0.04000	0
24/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.18300	4.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03400	0.03900	0
24/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.23200	4.19800	0
24/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03300	0.03800	0
24/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.28100	4.24700	0
24/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03200	0.03700	0
24/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.33000	4.29600	0
24/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03100	0.03600	0
24/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.37900	4.34500	0
24/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.03000	0.03500	0
24/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.42800	4.39400	0
24/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.68100	4.64600	0
24/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.73100	4.69600	0
24/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.78100	4.74600	0
24/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.83100	4.79600	0
24/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.88100	4.84600	0
24/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.93100	4.89600	0
24/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.13100	5.09600	0
24/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02200	0.02500	0
24/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.97000	4.93400	0
24/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.23100	5.19600	0
24/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.28100	5.24600	0
24/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.33100	5.29600	0
24/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.43100	5.39600	0
24/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.48100	5.44600	0
24/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.53100	5.49600	0
24/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.58100	5.54600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.63100	5.59600	0
24/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.73100	5.69600	0
24/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.78100	5.74600	0
24/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.71400	5.67600	0
24/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.76400	5.72600	0
24/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.81400	5.77600	0
24/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01500	0.01700	0
24/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.76300	5.72600	0
24/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01500	0.01600	0
24/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.81300	5.77500	0
24/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01400	0.01600	0
24/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.86200	5.82500	0
24/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01400	0.01600	0
24/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.91200	5.87500	0
24/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01400	0.01500	0
24/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.96200	5.92400	0
24/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01300	0.01500	0
24/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.01100	5.97400	0
24/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01300	0.01500	0
24/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.06100	6.02400	0
24/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01200	0.01400	0
24/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.11000	6.07300	0
24/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01100	0.01300	0
24/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.15900	6.12200	0
24/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.01100	0.01200	0
24/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.20900	6.17100	0
24/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.01000	0.01200	0
24/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.25800	6.22100	0
24/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01000	0.01100	0
24/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.30800	6.27000	0
24/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00900	0.01100	0
24/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.35700	6.32000	0
24/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00900	0.01000	0
24/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.40700	6.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.68100	6.64600	0
24/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.73100	6.69600	0
24/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.83100	6.79600	0
24/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.88100	6.84600	0
24/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.93100	6.89600	0
24/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00400	0.00500	0
24/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.95200	6.91400	0
24/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.63100	7.59600	0
24/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.73100	7.69600	0
24/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.78100	7.74600	0
24/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.71300	7.67500	0
24/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.76300	7.72500	0
24/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.81300	7.77500	0
24/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.75000	7.71100	0
24/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.79900	7.76100	0
24/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.84900	7.81100	0
24/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.89900	7.86100	0
24/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.94900	7.91100	0
24/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.99900	7.96000	0
24/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.04900	8.01000	0
24/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.09900	8.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.14900	8.11000	0
24/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.19900	8.16000	0
24/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.24900	8.21000	0
24/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.29900	8.26000	0
24/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.34900	8.31000	0
24/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.39900	8.36000	0
24/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.68100	8.64600	0
24/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.73100	8.69600	0
24/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.83100	8.79600	0
24/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.88100	8.84600	0
24/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.93100	8.89600	0
24/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.63100	9.59600	0
24/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.67340	11.76230	635
24/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.43100	3.51500	0
24/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.28100	3.36500	0
24/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.18100	3.26500	0
24/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.13100	3.21500	0
24/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.08100	3.16500	0
24/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.98100	3.06500	0
24/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.93100	3.01500	0
24/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.78100	2.86500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.73100	2.81500	0
24/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.68100	2.76500	0
24/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.63100	2.71500	0
24/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.58100	2.66500	0
24/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.53100	2.61500	0
24/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.48100	2.56500	0
24/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.43100	2.51500	0
24/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.38100	2.46500	0
24/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.33100	2.41500	0
24/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
24/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.28100	2.36600	0
24/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.23100	2.31600	0
24/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.18100	2.26600	0
24/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.13100	2.21600	0
24/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.08100	2.16600	0
24/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.03100	2.11600	0
24/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.98100	2.06600	0
24/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.93100	2.01600	0
24/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.88200	1.96600	0
24/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00200	0.00100	0
24/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.83200	1.91600	0
24/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00200	0.00100	0
24/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.78200	1.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.73200	1.81700	0
24/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.68200	1.76700	0
24/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.63200	1.71700	0
24/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.58300	1.66700	0
24/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00300	0.00200	0
24/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.53300	1.61700	0
24/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00300	0.00200	0
24/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.48300	1.56800	0
24/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00300	0
24/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.43300	1.51800	0
24/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00300	0
24/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.38400	1.46800	0
24/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00400	0.00300	0
24/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.33400	1.41900	0
24/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00400	0.00400	0
24/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.28400	1.36900	0
24/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00400	0
24/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.23500	1.31900	0
24/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00500	0.00400	0
24/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.18600	1.27000	0
24/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00600	0.00500	0
24/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.13600	1.22000	0
24/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00600	0.00500	0
24/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.08700	1.17100	0
24/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00700	0.00600	0
24/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.03800	1.12200	0
24/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00800	0.00700	0
24/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.98900	1.07300	0
24/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00900	0.00800	0
24/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.94100	1.02400	0
24/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01100	0.00900	0
24/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.89300	0.97600	0
24/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01300	0.01100	0
24/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.84600	0.92800	0
24/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01600	0.01300	0
24/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.80000	0.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02000	0.01600	0
24/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.75400	0.83500	0
24/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02400	0.02000	0
24/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.70800	0.78900	0
24/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.02400	0
24/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.66400	0.74300	0
24/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03400	0.02800	0
24/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.62000	0.69900	0
24/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04000	0.03400	0
24/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.57800	0.65600	0
24/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04800	0.04100	0
24/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.53600	0.61300	0
24/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.05600	0.04800	0
24/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.49600	0.57200	0
24/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.06600	0.05700	0
24/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.45700	0.53100	0
24/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.07700	0.06600	0
24/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.41900	0.49200	0
24/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.08900	0.07700	0
24/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.38300	0.45400	0
24/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.10300	0.08900	0
24/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.34900	0.41800	0
24/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.11900	0.10300	0
24/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.31600	0.38300	0
24/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.13600	0.11800	0
24/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.28500	0.35000	0
24/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.15500	0.13500	0
24/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.25500	0.31900	0
24/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.17500	0.15400	0
24/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.22800	0.28900	0
24/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.19800	0.17400	0
24/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.20200	0.26000	0
24/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.22200	0.19500	0
24/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.18200	0.23400	0
24/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.25200	0.21900	0
24/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.16300	0.21200	0
24/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.28300	0.24700	0
24/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.14600	0.19200	0
24/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.31600	0.27700	0
24/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.13000	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.35000	0.30900	0
24/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.11600	0.15700	0
24/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.38600	0.34200	0
24/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.10400	0.14100	0
24/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.42400	0.37600	0
24/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.09300	0.12700	0
24/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.46300	0.41200	0
24/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.08200	0.11400	0
24/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.50200	0.44900	0
24/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.07300	0.10300	0
24/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.54300	0.48800	0
24/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.58000	0.62900	50
24/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.75700	0.71700	0
24/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.59300	0.60700	0
24/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.82000	0.74500	0
24/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.05100	0.07400	0
24/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.67100	0.60900	0
24/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.04600	0.06700	0
24/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.71600	0.65200	0
24/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.04100	0.06000	28
24/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.76100	0.69500	0
24/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.03600	0.05300	0
24/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.80600	0.73800	0
24/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.03200	0.04800	0
24/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.85200	0.78300	0
24/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.02800	0.04300	0
24/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.89800	0.82800	0
24/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.02500	0.03800	0
24/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.94500	0.87300	0
24/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.02200	0.03400	0
24/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.99200	0.91900	0
24/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.02000	0.03100	0
24/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.04000	0.96600	0
24/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.01800	0.02700	0
24/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.08800	1.01200	0
24/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.01600	0.02500	8,032
24/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.13600	1.06000	0
24/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.01400	0.02200	0
24/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.18400	1.10700	0
24/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.01200	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.23200	1.15500	0
24/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01100	0.01800	0
24/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.28100	1.20300	0
24/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.01000	0.01600	0
24/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.33000	1.25100	0
24/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.17300	0.20000	0
24/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.36800	1.30900	0
24/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.16400	0.18900	0
24/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.40900	1.34800	0
24/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.17400	0.17900	0
24/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.46900	1.38800	0
24/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00600	0.01000	0
24/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.52600	1.44500	0
24/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00600	0.00900	0
24/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.57600	1.49400	0
24/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00500	0.00800	0
24/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.62500	1.54300	0
24/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00500	0.00800	0
24/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.67500	1.59300	0
24/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00400	0.00700	0
24/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.72400	1.64200	0
24/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00400	0.00600	0
24/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.77400	1.69100	0
24/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00300	0.00600	0
24/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.82300	1.74100	0
24/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00300	0.00500	0
24/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.87300	1.79000	0
24/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00300	0.00500	0
24/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.92300	1.84000	0
24/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.97200	1.88900	0
24/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.02200	1.93900	0
24/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00300	11,194
24/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.07200	1.98800	0
24/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.12200	2.03800	0
24/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.17200	2.08800	0
24/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.22200	2.13800	0
24/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.27100	2.18700	0
24/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.32100	2.23700	0
24/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.37100	2.28700	0
24/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.42100	2.33700	0
24/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.47100	2.38700	0
24/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.52100	2.43700	0
24/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.57100	2.48600	0
24/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.62100	2.53600	0
24/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.67100	2.58600	0
24/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.72100	2.63600	0
24/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.77100	2.68600	0
24/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.82100	2.73600	0
24/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.87100	2.78600	0
24/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.92100	2.83600	0
24/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.97100	2.88600	0
24/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.02000	2.93600	0
24/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00100	8,032
24/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.07000	2.98600	0
24/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.17000	3.08600	0
24/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.22000	3.13600	0
24/05/2010	£ / R On 14-June-10	14.60	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
24/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.27000	3.18600	0
24/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.32000	3.23600	0
24/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.37000	3.28600	0
24/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.42000	3.33500	0
24/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.47000	3.38500	0
24/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.52000	3.43500	0
24/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.57000	3.48500	0
24/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.62000	3.53500	0
24/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.67000	3.58500	0
24/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.72000	3.63500	0
24/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.77000	3.68500	0
24/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.82000	3.73500	0
24/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.87000	3.78500	0
24/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.92000	3.83500	0
24/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.97000	3.88500	0
24/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.02000	3.93500	0
24/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.07000	3.98500	0
24/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.12000	4.03500	0
24/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.17000	4.08500	0
24/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.22000	4.13500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.27000	4.18500	0
24/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.32000	4.23500	0
24/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.37000	4.28500	0
24/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.42000	4.33500	0
24/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.47000	4.38500	0
24/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.52000	4.43500	0
24/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.57000	4.48500	0
24/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.62000	4.53500	0
24/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.67000	4.58500	0
24/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.72000	4.63500	0
24/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.77000	4.68500	0
24/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.82000	4.73500	0
24/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.87000	4.78500	0
24/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.92000	4.83500	0
24/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.97000	4.88500	0
24/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.02000	4.93500	0
24/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.07000	4.98500	0
24/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.12000	5.03500	0
24/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.17000	5.08500	0
24/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.22000	5.13500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.27000	5.18500	0
24/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.32000	5.23500	0
24/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.37000	5.28500	0
24/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.42000	5.33500	0
24/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.47000	5.38500	0
24/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.52000	5.43500	0
24/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.57000	5.48500	0
24/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.62000	5.53500	0
24/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.67000	5.58500	0
24/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.72000	5.63500	0
24/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.77000	5.68500	0
24/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.82000	5.73500	0
24/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.87000	5.78500	0
24/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.92000	5.83500	0
24/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.97000	5.88500	0
24/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.02000	5.93500	0
24/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.07000	5.98500	0
24/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.12000	6.03500	0
24/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
24/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.17000	6.08500	0
24/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.22000	6.13500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.27000	6.18500	0
24/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.32000	6.23500	0
24/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.37000	6.28500	0
24/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.42000	6.33500	0
24/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.47000	6.38500	0
24/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.52000	6.43500	0
24/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.57000	6.48500	0
24/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.62000	6.53500	0
24/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.67000	6.58500	0
24/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.72000	6.63500	0
24/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.77000	6.68500	0
24/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.82000	6.73500	0
24/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.87000	6.78500	0
24/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.92000	6.83500	0
24/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.97000	6.88500	0
24/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.02000	6.93500	0
24/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.07000	6.98500	0
24/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.12000	7.03500	0
24/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.17000	7.08500	0
24/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.22000	7.13500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.27000	7.18500	0
24/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.32000	7.23500	0
24/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.37000	7.28500	0
24/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.42000	7.33500	0
24/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.47000	7.38500	0
24/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.52000	7.43500	0
24/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.57000	7.48500	0
24/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.62000	7.53500	0
24/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.67000	7.58500	0
24/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.72000	7.63500	0
24/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.77000	7.68500	0
24/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.82000	7.73500	0
24/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.87000	7.78500	0
24/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.92000	7.83500	0
24/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.97000	7.88500	0
24/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.02000	7.93500	0
24/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.07000	7.98500	0
24/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.12000	8.03500	0
24/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.17000	8.08500	0
24/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.22000	8.13500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.27000	8.18500	0
24/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.32000	8.23500	0
24/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.37000	8.28500	0
24/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.42000	8.33500	0
24/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.47000	8.38500	0
24/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.52000	8.43500	0
24/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.57000	8.48500	0
24/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.62000	8.53500	0
24/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.67000	8.58500	0
24/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.72000	8.63500	0
24/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.77000	8.68500	0
24/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.82000	8.73500	0
24/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.87000	8.78500	0
24/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.92000	8.83500	0
24/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.97000	8.88500	0
24/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.02000	8.93500	0
24/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.07000	8.98500	0
24/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.22000	9.13500	0
24/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.27000	9.18500	0
24/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.32000	9.23500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.37000	9.28500	0
24/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.42000	9.33500	0
24/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.47000	9.38500	0
24/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.52000	9.43500	0
24/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.57000	9.48500	0
24/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.62000	9.53500	0
24/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.67000	9.58500	0
24/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.72000	9.63500	0
24/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.77000	9.68500	0
24/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.82000	9.73500	0
24/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.87000	9.78500	0
24/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.92000	9.83500	0
24/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.97000	9.88500	0
24/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.02000	9.93500	0
24/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.07000	9.98500	0
24/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.12000	10.03500	0
24/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.17000	10.08500	0
24/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.22000	10.13500	0
24/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.27000	10.18500	0
24/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.32000	10.23500	0
24/05/2010	£ / 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
24/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.37000	10.28500	0
24/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.42000	10.33500	0
24/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.47000	10.38500	0
24/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.52000	10.43500	0
24/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.57000	10.48500	0
24/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.62000	10.53500	0
24/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.67000	10.58500	0
24/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.72000	10.63500	0
24/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.77000	10.68500	0
24/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.82000	10.73500	0
24/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.87000	10.78500	0
24/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.92000	10.83500	0
24/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.97000	10.88500	0
24/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.02000	10.93500	0
24/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08850	0.08930	0
24/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01702	0.01792	0
24/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
24/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00716	0.00804	0
24/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00016	0.00014	0
24/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00788	0.00851	0
24/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00228	0.00211	0
24/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00132	0.00172	0
24/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00432	0.00382	0
24/05/2010	€ / R On 13-December-10			Foreign Exchange Future	10.04790	10.24200	2,172
24/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.43600	2.62400	0
24/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.38600	2.57400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.33600	2.52400	0
24/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.28600	2.47400	0
24/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.23600	2.42400	0
24/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.18600	2.37400	0
24/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.13600	2.32400	0
24/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.03600	2.22400	0
24/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.98600	2.17400	0
24/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.93600	2.12400	0
24/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.21100	2.40500	0
24/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
24/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.16200	2.35500	0
24/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01300	0
24/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.11300	2.30600	0
24/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01400	0
24/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.06400	2.25700	0
24/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01500	0
24/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.96600	2.15800	0
24/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01800	0.01600	0
24/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.58700	1.77500	0
24/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.87000	2.06000	0
24/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02200	0.01800	0
24/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.82300	2.01100	0
24/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02500	0.01900	0
24/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.43700	1.62500	0
24/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.38700	1.57500	0
24/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.68100	1.86800	0
24/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03300	0.02600	0
24/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.28700	1.47500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.23700	1.42600	0
24/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.54100	1.72700	0
24/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04300	0.03500	0
24/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.13800	1.32600	0
24/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.03900	1.22700	0
24/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
24/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.99000	1.17700	0
24/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00300	0
24/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.94100	1.12700	0
24/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00300	0
24/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.27200	1.45400	0
24/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.07400	0.06200	0
24/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.22800	1.40900	0
24/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.08000	0.06700	0
24/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.18500	1.36500	0
24/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08700	0.07300	0
24/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.14200	1.32200	0
24/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09400	0.08000	0
24/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.06200	1.23700	0
24/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.11400	0.09500	0
24/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.60800	0.78800	0
24/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.02200	0.01400	0
24/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.98800	1.15400	0
24/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.14000	0.11200	0
24/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.95200	1.11300	0
24/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.15400	0.12100	0
24/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.47500	0.64900	0
24/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.03900	0.02500	0
24/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.43300	0.60500	0
24/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.04700	0.03100	0
24/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.85100	1.00300	0
24/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.20300	0.16100	0
24/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.35400	0.51900	0
24/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.06800	0.04500	0
24/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.31700	0.47800	0
24/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.08100	0.05400	0
24/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.75800	0.90100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.26000	0.20900	0
24/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.24800	0.39900	0
24/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.11200	0.07500	0
24/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.18800	0.32700	0
24/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.15200	0.10300	0
24/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.16100	0.29400	0
24/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.17500	0.12000	0
24/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.14000	0.26200	0
24/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.20400	0.13800	0
24/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.59600	0.72100	0
24/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.39800	0.32900	0
24/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.57200	0.69400	0
24/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.42400	0.35200	0
24/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.54900	0.66800	0
24/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.45100	0.37600	0
24/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.52700	0.64300	0
24/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.47900	0.40100	0
24/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.48700	0.59400	0
24/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.53900	0.45200	0
24/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.05100	0.11300	0
24/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.46500	0.33900	0
24/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.45100	0.55000	0
24/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.60300	0.50800	0
24/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.43400	0.52800	0
24/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.63600	0.53600	0
24/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.41800	0.51000	60
24/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.67000	0.56800	0
24/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.02800	0.06800	0
24/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.64200	0.49400	0
24/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.38900	0.47400	0
24/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.74100	0.63200	0
24/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.02100	0.05300	0
24/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.73500	0.57900	0
24/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.19300	0.26000	2,530
24/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.79900	0.67600	0
24/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.34800	0.42700	0
24/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.85000	0.73500	0
24/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01300	0.03600	0
24/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.87700	0.71200	0
24/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01000	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.97400	0.80300	0
24/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00900	0.02400	0
24/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.02300	0.85000	0
24/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00700	0.02100	0
24/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.07100	0.89700	0
24/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.28200	0.34700	0
24/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.08400	0.95500	0
24/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.27200	0.33600	0
24/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.12400	0.99400	0
24/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.26300	0.32500	0
24/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.16500	1.03300	0
24/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.25500	0.31500	0
24/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.20700	1.07300	0
24/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.23800	0.29500	0
24/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.29000	1.15300	0
24/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00300	0.00900	0
24/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.41700	1.23500	0
24/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.22300	0.27700	0
24/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.37500	1.23500	0
24/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.21600	0.26800	0
24/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.41800	1.27600	0
24/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00600	25
24/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.56600	1.38200	0
24/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00200	0.00500	0
24/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.61600	1.43100	0
24/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.19700	0.24500	0
24/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.54900	1.40300	0
24/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00400	0
24/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.71500	1.53000	0
24/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00400	0
24/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.76500	1.58000	0
24/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.18000	0.22400	0
24/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.68200	1.53200	0
24/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00300	0
24/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.86500	1.67900	0
24/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.06800	0.09500	0
24/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.83900	1.67500	0
24/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.96500	1.77800	0
24/05/2010	€ / R On 14-June-10	11.75	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
24/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.01500	1.82800	0
24/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.06500	1.87800	0
24/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.15200	0.19000	0
24/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.95400	1.79800	0
24/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.14800	0.18500	0
24/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.00000	1.84300	0
24/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.14400	0.18000	0
24/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.04600	1.88800	0
24/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.14000	0.17500	0
24/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.09200	1.93300	0
24/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.13700	0.17100	0
24/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.13900	1.97900	0
24/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.13300	0.16600	0
24/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.18500	2.02400	0
24/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.41400	2.22700	0
24/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.12500	0.15800	0
24/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.27700	2.11600	0
24/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.12100	0.15400	0
24/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.32300	2.16200	0
24/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.11100	0.14200	0
24/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.46300	2.30000	0
24/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.10200	0.13100	0
24/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.60400	2.43900	0
24/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.08600	0.11100	0
24/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.88800	2.71900	0
24/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.08200	0.10600	0
24/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.98400	2.81400	0
24/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.56400	3.37600	0
24/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.61400	3.42600	0
24/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.66400	3.47600	0
24/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.71400	3.52600	0
24/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.76400	3.57600	0
24/05/2010	€ / 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
24/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.81400	3.62600	0
24/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.86400	3.67600	0
24/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.96400	3.77600	0
24/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.01400	3.82600	0
24/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.06400	3.87600	0
24/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.05300	0.07000	0
24/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.85500	3.67800	0
24/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.05200	0.06900	0
24/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.90400	3.72700	0
24/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.05100	0.06700	0
24/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.95300	3.77500	0
24/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.05000	0.06600	0
24/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.00200	3.82400	0
24/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04700	0.06300	0
24/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.09900	3.92100	0
24/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.41400	4.22600	0
24/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.04400	0.06100	0
24/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.19600	4.01900	0
24/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.04300	0.06000	0
24/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.24500	4.06800	0
24/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03900	0.05500	0
24/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.39100	4.21300	0
24/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.03600	0.05100	0
24/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.53800	4.35900	0
24/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.03000	0.04400	0
24/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.83200	4.65200	0
24/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.02800	0.04200	0
24/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.93000	4.75000	0
24/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.56400	5.37600	0
24/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.61400	5.42600	0
24/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.66400	5.47600	0
24/05/2010	€ / 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
24/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.71400	5.52600	0
24/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.76400	5.57600	0
24/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.81400	5.62600	0
24/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.86400	5.67600	0
24/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.96400	5.77600	0
24/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.01400	5.82600	0
24/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.06400	5.87600	0
24/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.02800	0
24/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.81900	5.63600	0
24/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01700	0.02700	0
24/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.86900	5.68500	0
24/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01600	0.02700	0
24/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.91800	5.73500	0
24/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.02600	0
24/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.96800	5.78400	0
24/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01500	0.02500	0
24/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.06700	5.88300	0
24/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.41400	6.22600	0
24/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01300	0.02400	0
24/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.16500	5.98200	0
24/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01300	0.02400	0
24/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.21500	6.03200	0
24/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01100	0.02100	0
24/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.36300	6.17900	0
24/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00900	0.01800	0
24/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.51100	6.32600	0
24/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00700	0.01300	0
24/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.80900	6.62100	0
24/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00600	0.01200	0
24/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.90800	6.72000	0
24/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.56400	7.37600	0
24/05/2010	€ / 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
24/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.61400	7.42600	0
24/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.66400	7.47600	0
24/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.71400	7.52600	0
24/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.76400	7.57600	0
24/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.81400	7.62600	0
24/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.86400	7.67600	0
24/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.96400	7.77600	0
24/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.01400	7.82600	0
24/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.06400	7.87600	0
24/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.80400	7.61200	0
24/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.85400	7.66200	0
24/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00200	0.00400	0
24/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.90400	7.71200	0
24/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.95400	7.76100	0
24/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.05400	7.86100	0
24/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.41400	8.22600	0
24/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.15400	7.96100	0
24/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.20400	8.01000	0
24/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.35300	8.16000	0
24/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.50300	8.31000	0
24/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.80300	8.60900	0
24/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.90300	8.70900	0
24/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.56400	9.37600	0
24/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.61400	9.42600	0
24/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.66400	9.47600	0
24/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.71400	9.52600	0
24/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.76400	9.57600	0
24/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.81400	9.62600	0
24/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.86400	9.67600	0
24/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.96400	9.77600	0
24/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.01400	9.82600	0
24/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.06400	9.87600	0
24/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.80200	9.60900	0
24/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.85200	9.65900	0
24/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.90200	9.70900	0
24/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.95200	9.75900	0
24/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.05200	9.85900	0
24/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.41400	10.22600	0
24/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.15200	9.95800	0
24/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.20200	10.00800	0
24/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.35200	10.15800	0
24/05/2010	€ / 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
24/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.50200	10.30800	0
24/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.80200	10.60800	0
24/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.90200	10.70800	0
24/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.57960	6.58530	4,650
24/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.02500	4.02500	0
24/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.97500	3.97500	0
24/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.92500	3.92500	0
24/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.87500	3.87500	0
24/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.77500	3.77500	0
24/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.72500	3.72500	0
24/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.67500	3.67500	0
24/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.62500	3.62500	0
24/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.57500	3.57500	0
24/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.52500	3.52500	0
24/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.47500	3.47500	0
24/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.42500	3.42500	0
24/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.37500	3.37500	0
24/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.32500	3.32500	0
24/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.27500	3.27500	0
24/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.02500	3.02500	0
24/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.97500	2.97500	0
24/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.92500	2.92500	0
24/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.87500	2.87500	0
24/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.77500	2.77500	0
24/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.72500	2.72500	0
24/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.67500	2.67500	0
24/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.62500	2.62500	0
24/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.57500	2.57500	0
24/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.52500	2.52500	0
24/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.47500	2.47500	0
24/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.42500	2.42500	0
24/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.37500	2.37500	0
24/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.32500	2.32500	0
24/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.27500	2.27500	0
24/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.02500	2.02500	0
24/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.97500	1.97500	0
24/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.92500	1.92500	0
24/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.87500	1.87500	0
24/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.77500	1.77500	0
24/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.72500	1.72500	0
24/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.67500	1.67500	0
24/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.62500	1.62500	0
24/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.57500	1.57500	0
24/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.52500	1.52500	0
24/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.47500	1.47500	0
24/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.42500	1.42500	0
24/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.37500	1.37500	0
24/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.32500	1.32500	0
24/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.27500	1.27500	0
24/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.02500	1.02600	0
24/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.97500	0.97600	0
24/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.92500	0.92600	0
24/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
24/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.87600	0.87600	0
24/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
24/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.77600	0.77700	0
24/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
24/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.72700	0.72700	0
24/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
24/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.67700	0.67800	0
24/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
24/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.62800	0.62900	0
24/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
24/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.57900	0.58000	0
24/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00400	0.00500	0
24/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.53000	0.53100	0
24/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00500	0.00600	0
24/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.48200	0.48300	0
24/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00700	0.00800	0
24/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.43400	0.43600	0
24/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.38700	0.39000	0
24/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01200	0.01500	0
24/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.34100	0.34400	0
24/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01600	0.01900	0
24/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.29600	0.30000	0
24/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02100	0.02500	0
24/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.10500	0.11300	0
24/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.08000	0.08800	0
24/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.08300	0.09100	0
24/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.10800	0.11600	0
24/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.06600	0.07300	0
24/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14100	0.14800	0
24/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.05200	0.05900	0
24/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.17700	0.18400	0
24/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.04100	0.04700	0
24/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.21600	0.22200	0
24/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.03200	0.03700	0
24/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.25700	0.26200	0
24/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.02500	0.03000	0
24/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.30000	0.30500	0
24/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.01900	0.02400	0
24/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.34400	0.34900	0
24/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.20700	0.21300	0
24/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.52700	0.52800	0
24/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.19400	0.20000	200
24/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.56400	0.56500	0
24/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.01000	0.01200	0
24/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.48500	0.48700	0
24/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00800	0.01000	0
24/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.53300	0.53500	0
24/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00600	0.00800	0
24/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.58100	0.58300	0
24/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00500	0.00600	0
24/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.63000	0.63100	0
24/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00400	0.00500	0
24/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.67900	0.68000	0
24/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00300	0.00400	0
24/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.72800	0.72900	0
24/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.97500	1.97500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.02500	2.02500	0
24/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.07500	2.07500	0
24/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.12500	2.12500	0
24/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.22500	2.22500	0
24/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.27500	2.27500	0
24/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.32500	2.32500	0
24/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.37500	2.37500	0
24/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.42500	2.42500	0
24/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.47500	2.47500	0
24/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.52500	2.52500	0
24/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.57500	2.57500	0
24/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.62500	2.62500	0
24/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.67500	2.67500	0
24/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.72500	2.72500	0
24/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.97500	3.97500	0
24/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.02500	4.02500	0
24/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.07500	4.07500	0
24/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.12500	4.12500	0
24/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.22500	4.22500	0
24/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.27500	4.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.32500	4.32500	0
24/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.37500	4.37500	0
24/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.42500	4.42500	0
24/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.47500	4.47500	0
24/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.52500	4.52500	0
24/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.57500	4.57500	0
24/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.62500	4.62500	0
24/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.67500	4.67500	0
24/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.72500	4.72500	0
24/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.97500	5.97500	0
24/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.02500	6.02500	0
24/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.07500	6.07500	0
24/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.12500	6.12500	0
24/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.22500	6.22500	0
24/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.27500	6.27500	0
24/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.32500	6.32500	0
24/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.37500	6.37500	0
24/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.42500	6.42500	0
24/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.47500	6.47500	0
24/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.52500	6.52500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.57500	6.57500	0
24/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.62500	6.62500	0
24/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.67500	6.67500	0
24/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.72500	6.72500	0
24/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.97500	7.97500	0
24/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.02500	8.02500	0
24/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.07500	8.07500	0
24/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.12500	8.12500	0
24/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.22500	8.22500	0
24/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.27500	8.27500	0
24/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.32500	8.32500	0
24/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.37500	8.37500	0
24/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.42500	8.42500	0
24/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.47500	8.47500	0
24/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.52500	8.52500	0
24/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.57500	8.57500	0
24/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.62500	8.62500	0
24/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.67500	8.67500	0
24/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
24/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.72500	8.72500	0
24/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.53460	7.55610	0
24/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.19400	0.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.02000	0.02900	0
24/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.15300	0.18300	0
24/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.02900	0.03800	0
24/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.11400	0.14500	0
24/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.04000	0.05000	0
24/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.21900	0.25400	0
24/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.18400	0.19800	0
25/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.47710	8.33380	825
25/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.19600	5.05200	0
25/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.51000	4.36900	0
25/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.41000	4.26900	0
25/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.36000	4.21900	0
25/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.43100	4.28800	0
25/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.38100	4.23800	0
25/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.33100	4.18800	0
25/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.39600	4.25200	0
25/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.34600	4.20200	0
25/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.29600	4.15200	0
25/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.24600	4.10200	0
25/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.19600	4.05200	0
25/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.14600	4.00200	0
25/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.09600	3.95200	0
25/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	4.04600	3.90200	0
25/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.99600	3.85200	0
25/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.94600	3.80200	0
25/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.89600	3.75200	0
25/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.84600	3.70200	0
25/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.79700	3.65200	0
25/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
25/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.74700	3.60300	0
25/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.46000	3.31900	0
25/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.41000	3.26900	0
25/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.36000	3.21900	0
25/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.43100	3.28800	0
25/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.38100	3.23800	0
25/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.33100	3.18800	0
25/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.39700	3.25300	0
25/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.34700	3.20300	0
25/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.29800	3.15300	0
25/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.24800	3.10400	0
25/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.19800	3.05400	0
25/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.14800	3.00400	0
25/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.09800	2.95400	0
25/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	3.04800	2.90400	0
25/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.99900	2.85400	0
25/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.94900	2.80500	0
25/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.89900	2.75500	0
25/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.84900	2.70500	0
25/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.79900	2.65500	0
25/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.75000	2.60600	0
25/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00400	0
25/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.46000	2.31900	0
25/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.41000	2.26900	0
25/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.36000	2.21900	0
25/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.43200	2.28900	0
25/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.38200	2.24000	0
25/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00300	0
25/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.33300	2.19000	0
25/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00200	0.00300	0
25/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.40200	2.25800	0
25/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
25/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.35200	2.20900	0
25/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00600	0.00700	0
25/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.30300	2.15900	0
25/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
25/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.25300	2.11000	0
25/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00700	0.00800	0
25/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.20400	2.06100	0
25/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00800	0.00900	0
25/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.15400	2.01100	0
25/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00800	0.00900	0
25/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.10500	1.96200	0
25/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00900	0.01000	0
25/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	2.05600	1.91400	0
25/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01000	0.01200	0
25/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	2.00600	1.86500	0
25/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01000	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.95800	1.81700	0
25/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01200	0.01500	0
25/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.90900	1.76900	0
25/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01300	0.01700	0
25/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.86100	1.72100	0
25/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01500	0.01900	0
25/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.81300	1.67300	0
25/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01700	0.02100	0
25/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.76500	1.62500	0
25/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01900	0.02300	0
25/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.46000	1.31900	0
25/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.41000	1.26900	0
25/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.36000	1.21900	0
25/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.44400	1.30300	0
25/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01300	0.01600	0
25/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.39600	1.25500	0
25/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01500	0.01800	0
25/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.34800	1.20700	0
25/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01700	0.02000	0
25/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.43600	1.29900	0
25/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04000	0.04700	0
25/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.39100	1.25300	0
25/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04500	0.05100	0
25/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.34600	1.20900	0
25/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05000	0.05700	0
25/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.30100	1.16400	0
25/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.05500	0.06200	0
25/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.25600	1.12000	0
25/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.06000	0.06800	0
25/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.21200	1.07700	0
25/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.06600	0.07500	0
25/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.16900	1.03700	0
25/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.07300	0.08500	0
25/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.12600	0.99700	0
25/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.08000	0.09500	0
25/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.08300	0.95900	0
25/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.08700	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.04500	0.92200	0
25/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.09900	0.12000	0
25/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	1.00700	0.88600	0
25/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.11100	0.13400	0
25/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.27300	1.13600	0
25/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.19600	0.20200	0
25/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.23600	1.10000	0
25/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.20900	0.21600	0
25/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	1.20000	1.06500	0
25/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.22300	0.23100	0
25/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.48900	0.36600	1,430
25/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.02900	0.04700	0
25/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.66200	0.54900	100
25/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.13100	0.16200	0
25/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.62800	0.51700	0
25/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.14700	0.18000	0
25/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.59500	0.48700	0
25/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.16400	0.20000	0
25/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.56300	0.45800	0
25/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.18200	0.22100	0
25/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.70800	0.60400	0
25/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.26200	0.30200	0
25/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.68000	0.57700	0
25/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.28400	0.32500	0
25/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.65200	0.55200	500
25/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.30600	0.35000	0
25/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.78200	0.69300	0
25/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.37200	0.42700	0
25/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.75400	0.66600	0
25/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.39400	0.45000	0
25/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.72500	0.64000	0
25/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.41500	0.47400	0
25/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.55200	0.46000	0
25/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.40600	0.45800	0
25/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.53000	0.44100	4,400
25/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.43400	0.48900	0
25/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.50800	0.42300	0
25/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.46200	0.52100	0
25/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.48700	0.40500	0
25/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.49100	0.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.46800	0.38900	0
25/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.52200	0.58700	0
25/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.45000	0.37300	0
25/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.55400	0.62100	0
25/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.43300	0.35800	0
25/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.58700	0.65600	0
25/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41600	0.34400	0
25/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.62000	0.69200	0
25/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.53500	0.46600	30,000
25/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.67500	0.75000	0
25/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38500	0.31700	0
25/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.68900	0.76500	0
25/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37100	0.30500	500
25/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.72500	0.80300	0
25/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02200	0.01200	0
25/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.66200	0.79300	0
25/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.19500	0.14800	3,000
25/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.76400	0.86100	0
25/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01600	0.00800	0
25/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.75600	0.88900	0
25/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01400	0.00700	0
25/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.80400	0.93800	0
25/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01200	0.00600	0
25/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.85200	0.98700	0
25/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01000	0.00500	0
25/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.90000	1.03600	0
25/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00900	0.00400	0
25/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.94900	1.08500	0
25/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.14400	0.10800	500
25/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.01300	1.12100	0
25/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.26600	0.21700	0
25/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.07000	1.16500	0
25/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.25700	0.20900	500
25/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.11100	1.20700	0
25/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.12400	0.09400	0
25/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.14300	1.25700	0
25/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.24000	0.19500	0
25/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.19400	1.29300	0
25/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00400	0.00200	0
25/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.24400	1.38300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.10800	0.08100	0
25/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.27700	1.39400	0
25/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00300	0.00100	0
25/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.34300	1.48200	0
25/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00200	0.00100	26,596
25/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.39200	1.53200	0
25/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.44200	1.58200	0
25/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.19700	0.15900	0
25/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.45100	1.55700	0
25/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.19100	0.15400	0
25/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.49500	1.60200	0
25/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.59100	1.73200	0
25/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.64100	1.78200	0
25/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.07700	0.05800	0
25/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.64600	1.77100	0
25/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.07400	0.05500	0
25/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.69300	1.81800	0
25/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.07100	0.05300	0
25/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.74000	1.86600	0
25/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.15900	0.12900	0
25/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.76300	1.87700	0
25/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.15500	0.12500	0
25/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.80900	1.92300	0
25/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.15100	0.12100	0
25/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.85500	1.96900	0
25/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.14700	0.11800	300
25/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	1.90100	2.01600	0
25/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.14300	0.11500	0
25/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	1.94700	2.06300	0
25/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.13900	0.11200	0
25/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	1.99300	2.11000	0
25/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.13500	0.10800	0
25/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.03900	2.15600	0
25/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.13200	0.10500	0
25/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.08600	2.20300	0
25/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.12800	0.10100	0
25/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.13200	2.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.12400	0.09800	0
25/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.17800	2.29600	0
25/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.12100	0.09500	0
25/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.22500	2.34300	0
25/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.11700	0.09200	0
25/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.27100	2.39000	0
25/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.11300	0.08900	0
25/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.31700	2.43700	0
25/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.18900	0.16300	30,000
25/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.32900	2.44700	0
25/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.54000	2.68100	0
25/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.59000	2.73100	0
25/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.64000	2.78100	0
25/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.69000	2.83100	0
25/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.74000	2.88100	0
25/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.79000	2.93100	0
25/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	2.99000	3.13100	0
25/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.08100	0.06300	0
25/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.88500	3.01100	0
25/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.09000	3.23100	0
25/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.14000	3.28100	0
25/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.19000	3.33100	0
25/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.24000	3.38100	0
25/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.29000	3.43100	0
25/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.34000	3.48100	0
25/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.39000	3.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.44000	3.58100	0
25/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.49000	3.63100	0
25/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.54000	3.68100	0
25/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.59000	3.73100	0
25/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.64000	3.78100	0
25/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01500	0.01000	0
25/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.58400	3.72300	0
25/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01400	0.01000	0
25/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.63300	3.77300	0
25/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01400	0.00900	0
25/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.68300	3.82200	0
25/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.05500	0.04300	0
25/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.65900	3.79100	0
25/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.05300	0.04200	0
25/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.70700	3.84000	0
25/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.05200	0.04100	0
25/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.75600	3.88900	0
25/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.05100	0.04000	0
25/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.80500	3.93800	0
25/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.05000	0.03900	0
25/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.85400	3.98700	0
25/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.04900	0.03800	0
25/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	3.90300	4.03600	0
25/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.04800	0.03700	0
25/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	3.95200	4.08500	0
25/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.04700	0.03600	0
25/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.00100	4.13400	0
25/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.04600	0.03500	0
25/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.05000	4.18300	0
25/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.04500	0.03400	0
25/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.09900	4.23200	0
25/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.04400	0.03300	0
25/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.14800	4.28100	0
25/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04200	0.03200	0
25/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.19600	4.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.04100	0.03100	0
25/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.24500	4.37900	0
25/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.04000	0.03000	0
25/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.29400	4.42800	0
25/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.54000	4.68100	0
25/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.59000	4.73100	0
25/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.64000	4.78100	0
25/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.69000	4.83100	0
25/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.74000	4.88100	0
25/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.79000	4.93100	0
25/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	4.99000	5.13100	0
25/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.03000	0.02200	0
25/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.83400	4.97000	0
25/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.09000	5.23100	0
25/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.14000	5.28100	0
25/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.19000	5.33100	0
25/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.29000	5.43100	0
25/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.34000	5.48100	0
25/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.39000	5.53100	0
25/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.44000	5.58100	0
25/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.49000	5.63100	0
25/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.59000	5.73100	0
25/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.64000	5.78100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.57000	5.71400	0
25/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.62000	5.76400	0
25/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.67000	5.81400	0
25/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02100	0.01500	0
25/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.62500	5.76300	0
25/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02000	0.01500	0
25/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.67400	5.81300	0
25/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02000	0.01400	0
25/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.72400	5.86200	0
25/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01900	0.01400	0
25/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.77300	5.91200	0
25/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01900	0.01400	0
25/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.82300	5.96200	0
25/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01800	0.01300	0
25/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.87200	6.01100	0
25/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01800	0.01300	0
25/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	5.92200	6.06100	0
25/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01800	0.01200	0
25/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	5.97200	6.11000	0
25/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01700	0.01100	0
25/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.02100	6.15900	0
25/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.01600	0.01100	0
25/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.07000	6.20900	0
25/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.01500	0.01000	0
25/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.11900	6.25800	0
25/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01500	0.01000	0
25/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.16900	6.30800	0
25/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.01400	0.00900	0
25/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.21800	6.35700	0
25/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.01300	0.00900	0
25/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.26700	6.40700	0
25/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.54000	6.68100	0
25/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.59000	6.73100	0
25/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.69000	6.83100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.74000	6.88100	0
25/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.79000	6.93100	0
25/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00700	0.00400	0
25/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.81100	6.95200	0
25/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.49000	7.63100	0
25/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.59000	7.73100	0
25/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.64000	7.78100	0
25/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.56900	7.71300	0
25/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.61900	7.76300	0
25/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.66900	7.81300	0
25/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.60600	7.75000	0
25/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.65600	7.79900	0
25/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.70600	7.84900	0
25/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.75600	7.89900	0
25/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.80600	7.94900	0
25/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.85600	7.99900	0
25/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	7.90600	8.04900	0
25/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	7.95500	8.09900	0
25/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.00500	8.14900	0
25/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.05500	8.19900	0
25/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.10500	8.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.15500	8.29900	0
25/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.20500	8.34900	0
25/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.25500	8.39900	0
25/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.54000	8.68100	0
25/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.59000	8.73100	0
25/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.69000	8.83100	0
25/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.74000	8.88100	0
25/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.79000	8.93100	0
25/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.49000	9.63100	0
25/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.82510	11.67340	635
25/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.57400	3.43100	0
25/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.42400	3.28100	0
25/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.32400	3.18100	0
25/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.27400	3.13100	0
25/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.22400	3.08100	0
25/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.12400	2.98100	0
25/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.07400	2.93100	0
25/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.92400	2.78100	0
25/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.87400	2.73100	0
25/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.82400	2.68100	0
25/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.77400	2.63100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.72400	2.58100	0
25/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.67400	2.53100	0
25/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.62400	2.48100	0
25/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.57400	2.43100	0
25/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.52400	2.38100	0
25/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.47400	2.33100	0
25/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.42400	2.28100	0
25/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.37400	2.23100	0
25/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.32400	2.18100	0
25/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.27400	2.13100	0
25/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.22500	2.08100	0
25/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.17500	2.03100	0
25/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.12500	1.98100	0
25/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.07500	1.93100	0
25/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.02500	1.88200	0
25/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.97500	1.83200	0
25/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.92500	1.78200	0
25/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.87500	1.73200	0
25/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.82500	1.68200	0
25/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.77500	1.63200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.72500	1.58300	0
25/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00100	0.00300	0
25/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.67600	1.53300	0
25/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00300	0
25/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.62600	1.48300	0
25/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00200	0.00300	0
25/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.57600	1.43300	0
25/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00200	0.00300	0
25/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.52600	1.38400	0
25/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00200	0.00400	0
25/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.47600	1.33400	0
25/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00200	0.00400	0
25/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.42600	1.28400	0
25/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00200	0.00400	0
25/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.37700	1.23500	0
25/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00300	0.00500	0
25/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.32700	1.18600	0
25/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00300	0.00600	0
25/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.27700	1.13600	0
25/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00300	0.00600	0
25/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.22800	1.08700	0
25/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00400	0.00700	0
25/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.17800	1.03800	0
25/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00400	0.00800	0
25/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.12900	0.98900	0
25/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00500	0.00900	0
25/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.08000	0.94100	0
25/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00600	0.01100	0
25/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.03000	0.89300	0
25/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00600	0.01300	0
25/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.98200	0.84600	0
25/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00800	0.01600	0
25/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.93300	0.80000	0
25/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00900	0.02000	0
25/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.88600	0.75400	0
25/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.01200	0.02400	0
25/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.83800	0.70800	0
25/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.01400	0.02800	0
25/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.79100	0.66400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.01700	0.03400	0
25/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.74400	0.62000	0
25/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02000	0.04000	0
25/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.69900	0.57800	0
25/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.02500	0.04800	0
25/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.65300	0.53600	0
25/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.02900	0.05600	0
25/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.60900	0.49600	0
25/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03500	0.06600	0
25/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.56600	0.45700	0
25/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04200	0.07700	0
25/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.52300	0.41900	0
25/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04900	0.08900	0
25/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.48200	0.38300	0
25/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05800	0.10300	0
25/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.44200	0.34900	0
25/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06800	0.11900	0
25/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.40400	0.31600	0
25/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.08000	0.13600	0
25/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.36700	0.28500	0
25/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.09300	0.15500	0
25/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.33100	0.25500	0
25/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.10700	0.17500	0
25/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.29700	0.22800	0
25/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.12300	0.19800	0
25/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.26500	0.20200	0
25/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.14100	0.22200	0
25/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.23500	0.18200	0
25/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.16100	0.25200	0
25/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.20700	0.16300	0
25/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.18300	0.28300	0
25/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.18500	0.14600	0
25/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.21100	0.31600	0
25/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.16500	0.13000	0
25/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.24100	0.35000	0
25/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14700	0.11600	0
25/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.27300	0.38600	0
25/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.13100	0.10400	0
25/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.30700	0.42400	0
25/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.11600	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.34200	0.46300	0
25/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.10300	0.08200	0
25/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.37900	0.50200	0
25/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.09100	0.07300	0
25/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.41700	0.54300	0
25/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.62000	0.58000	50
25/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.64500	0.75700	0
25/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.59600	0.59300	0
25/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.67100	0.82000	0
25/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.06300	0.05100	0
25/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.53900	0.67100	0
25/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.05500	0.04600	0
25/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.58100	0.71600	0
25/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.04900	0.04100	28
25/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.62500	0.76100	0
25/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.04300	0.03600	0
25/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.66900	0.80600	0
25/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.03800	0.03200	0
25/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.71400	0.85200	0
25/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.03400	0.02800	0
25/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.76000	0.89800	0
25/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.03000	0.02500	0
25/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.80600	0.94500	0
25/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.02600	0.02200	0
25/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.85200	0.99200	0
25/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.02300	0.02000	0
25/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.89900	1.04000	0
25/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.02000	0.01800	0
25/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.94600	1.08800	0
25/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.01800	0.01600	8,032
25/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.99400	1.13600	0
25/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.01600	0.01400	0
25/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.04200	1.18400	0
25/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.01400	0.01200	0
25/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.09000	1.23200	0
25/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01200	0.01100	0
25/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.13800	1.28100	0
25/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.01100	0.01000	0
25/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.18700	1.33000	0
25/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.18700	0.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.23400	1.36800	0
25/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.17600	0.16400	0
25/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.27300	1.40900	0
25/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.16700	0.17400	0
25/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.31400	1.46900	0
25/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00700	0.00600	0
25/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.38300	1.52600	0
25/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00600	0.00600	0
25/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.43200	1.57600	0
25/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00500	0.00500	0
25/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.48100	1.62500	0
25/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00500	0.00500	0
25/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.53100	1.67500	0
25/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
25/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.58000	1.72400	0
25/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00400	0.00400	0
25/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.63000	1.77400	0
25/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00400	0.00300	0
25/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.68000	1.82300	0
25/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.72900	1.87300	0
25/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.77900	1.92300	0
25/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00300	0.00200	0
25/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.82900	1.97200	0
25/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.87800	2.02200	0
25/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00200	11,194
25/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.92800	2.07200	0
25/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.97800	2.12200	0
25/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.02800	2.17200	0
25/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.07800	2.22200	0
25/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.12700	2.27100	0
25/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.17700	2.32100	0
25/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.22700	2.37100	0
25/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.27700	2.42100	0
25/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.32700	2.47100	0
25/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.37700	2.52100	0
25/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.42700	2.57100	0
25/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.47700	2.62100	0
25/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.52700	2.67100	0
25/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.57700	2.72100	0
25/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.62700	2.77100	0
25/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.67700	2.82100	0
25/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.72700	2.87100	0
25/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.77700	2.92100	0
25/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.82700	2.97100	0
25/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00100	0.00000	0
25/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.87700	3.02000	0
25/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
25/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.92600	3.07000	0
25/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.02600	3.17000	0
25/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.07600	3.22000	0
25/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.12600	3.27000	0
25/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.17600	3.32000	0
25/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.22600	3.37000	0
25/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.27600	3.42000	0
25/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.32600	3.47000	0
25/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.37600	3.52000	0
25/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.42600	3.57000	0
25/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.47600	3.62000	0
25/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.52600	3.67000	0
25/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.57600	3.72000	0
25/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.62600	3.77000	0
25/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.67600	3.82000	0
25/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.72600	3.87000	0
25/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.77600	3.92000	0
25/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.82600	3.97000	0
25/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.87600	4.02000	0
25/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.92600	4.07000	0
25/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.97600	4.12000	0
25/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.02600	4.17000	0
25/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.07600	4.22000	0
25/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.12600	4.27000	0
25/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.17600	4.32000	0
25/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.22600	4.37000	0
25/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.27600	4.42000	0
25/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.32600	4.47000	0
25/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.37600	4.52000	0
25/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.42600	4.57000	0
25/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.47600	4.62000	0
25/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.52600	4.67000	0
25/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.57600	4.72000	0
25/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.62600	4.77000	0
25/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.67600	4.82000	0
25/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.72600	4.87000	0
25/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.77600	4.92000	0
25/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.82600	4.97000	0
25/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.87600	5.02000	0
25/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.92600	5.07000	0
25/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.97600	5.12000	0
25/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.02600	5.17000	0
25/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.07600	5.22000	0
25/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.12600	5.27000	0
25/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.17600	5.32000	0
25/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.22600	5.37000	0
25/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.27600	5.42000	0
25/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.32600	5.47000	0
25/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.37600	5.52000	0
25/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.42600	5.57000	0
25/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.47600	5.62000	0
25/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.52600	5.67000	0
25/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.57600	5.72000	0
25/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.62600	5.77000	0
25/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.67600	5.82000	0
25/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.72600	5.87000	0
25/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.77600	5.92000	0
25/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.82600	5.97000	0
25/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.87600	6.02000	0
25/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.92600	6.07000	0
25/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.97600	6.12000	0
25/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
25/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.02600	6.17000	0
25/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.07600	6.22000	0
25/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.12600	6.27000	0
25/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.17600	6.32000	0
25/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.22600	6.37000	0
25/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.27600	6.42000	0
25/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.32600	6.47000	0
25/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.37600	6.52000	0
25/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.42600	6.57000	0
25/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.47600	6.62000	0
25/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.52600	6.67000	0
25/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.57600	6.72000	0
25/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.62600	6.77000	0
25/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.67600	6.82000	0
25/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.72600	6.87000	0
25/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.77600	6.92000	0
25/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.82600	6.97000	0
25/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.87600	7.02000	0
25/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.92600	7.07000	0
25/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.97600	7.12000	0
25/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.02600	7.17000	0
25/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.07600	7.22000	0
25/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.12600	7.27000	0
25/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.17600	7.32000	0
25/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.22600	7.37000	0
25/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.27600	7.42000	0
25/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.32600	7.47000	0
25/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.37600	7.52000	0
25/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.42600	7.57000	0
25/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.47600	7.62000	0
25/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.52600	7.67000	0
25/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.57600	7.72000	0
25/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.62600	7.77000	0
25/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.67600	7.82000	0
25/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.72600	7.87000	0
25/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.77600	7.92000	0
25/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.82600	7.97000	0
25/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.87600	8.02000	0
25/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.92600	8.07000	0
25/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.97600	8.12000	0
25/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.02600	8.17000	0
25/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.07600	8.22000	0
25/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.12600	8.27000	0
25/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.17600	8.32000	0
25/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.22600	8.37000	0
25/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.27600	8.42000	0
25/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.32600	8.47000	0
25/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.37600	8.52000	0
25/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.42600	8.57000	0
25/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.47600	8.62000	0
25/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.52600	8.67000	0
25/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.57600	8.72000	0
25/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.62600	8.77000	0
25/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.67600	8.82000	0
25/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.72600	8.87000	0
25/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.77600	8.92000	0
25/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.82600	8.97000	0
25/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.87600	9.02000	0
25/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.92600	9.07000	0
25/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.07600	9.22000	0
25/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.12600	9.27000	0
25/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.17600	9.32000	0
25/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.22600	9.37000	0
25/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.27600	9.42000	0
25/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.32600	9.47000	0
25/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.37600	9.52000	0
25/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.42600	9.57000	0
25/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.47600	9.62000	0
25/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.52600	9.67000	0
25/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.57600	9.72000	0
25/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.62600	9.77000	0
25/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.67600	9.82000	0
25/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.72600	9.87000	0
25/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.77600	9.92000	0
25/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.82600	9.97000	0
25/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.87600	10.02000	0
25/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.92600	10.07000	0
25/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.97600	10.12000	0
25/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.02600	10.17000	0
25/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.07600	10.22000	0
25/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.12600	10.27000	0
25/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.17600	10.32000	0
25/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.22600	10.37000	0
25/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.27600	10.42000	0
25/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.32600	10.47000	0
25/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.37600	10.52000	0
25/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.42600	10.57000	0
25/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.47600	10.62000	0
25/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.52600	10.67000	0
25/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.57600	10.72000	0
25/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.62600	10.77000	0
25/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.67600	10.82000	0
25/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.72600	10.87000	0
25/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.77600	10.92000	0
25/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.82600	10.97000	0
25/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.87600	11.02000	0
25/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.09090	0.08850	0
25/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01940	0.01702	0
25/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00002	0
25/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00948	0.00716	0
25/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00008	0.00016	0
25/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00922	0.00788	0
25/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00122	0.00228	0
25/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00189	0.00132	0
25/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00249	0.00432	0
25/05/2010	€ / R On 13-December-10			Foreign Exchange Future	10.11910	10.04790	2,130
25/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.50300	2.43600	0
25/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.45300	2.38600	0
25/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.40300	2.33600	0
25/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.35300	2.28600	0
25/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.30300	2.23600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.25300	2.18600	0
25/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.20300	2.13600	0
25/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.10300	2.03600	0
25/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.05300	1.98600	0
25/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.00300	1.93600	0
25/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.28100	2.21100	0
25/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01300	0
25/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.23200	2.16200	0
25/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01400	0
25/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.18300	2.11300	0
25/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01500	0
25/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.13300	2.06400	0
25/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01600	0
25/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.03500	1.96600	0
25/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01800	0
25/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.65300	1.58700	0
25/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.93800	1.87000	0
25/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01900	0.02200	0
25/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.89100	1.82300	0
25/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02200	0.02500	0
25/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.50300	1.43700	0
25/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.45300	1.38700	0
25/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
25/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.74900	1.68100	0
25/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03000	0.03300	0
25/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.35400	1.28700	0
25/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.30400	1.23700	0
25/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.60900	1.54100	0
25/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04000	0.04300	0
25/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.20400	1.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00200	0
25/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.10500	1.03900	0
25/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
25/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.05600	0.99000	0
25/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00400	0
25/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.00600	0.94100	0
25/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00500	0
25/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.33800	1.27200	0
25/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06900	0.07400	0
25/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.29500	1.22800	0
25/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07600	0.08000	0
25/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.25100	1.18500	0
25/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08200	0.08700	0
25/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.20900	1.14200	0
25/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09000	0.09400	0
25/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.12500	1.06200	0
25/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.10600	0.11400	0
25/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.67100	0.60800	0
25/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01800	0.02200	0
25/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.05000	0.98800	0
25/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.13100	0.14000	0
25/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.01400	0.95200	0
25/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.14500	0.15400	0
25/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.53600	0.47500	0
25/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.03300	0.03900	0
25/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.49300	0.43300	0
25/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.04000	0.04700	0
25/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.91200	0.85100	0
25/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.19300	0.20300	0
25/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.41000	0.35400	0
25/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.05700	0.06800	0
25/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.37100	0.31700	0
25/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.06800	0.08100	0
25/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.81800	0.75800	0
25/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.24900	0.26000	0
25/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.29900	0.24800	0
25/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.09600	0.11200	0
25/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.23400	0.18800	0
25/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.13100	0.15200	0
25/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.20400	0.16100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.15100	0.17500	0
25/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.17700	0.14000	0
25/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.17400	0.20400	0
25/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.65600	0.59600	0
25/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.38700	0.39800	0
25/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.63200	0.57200	0
25/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.41300	0.42400	0
25/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.60900	0.54900	0
25/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.44000	0.45100	0
25/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.58600	0.52700	0
25/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.46700	0.47900	0
25/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.54400	0.48700	0
25/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.52500	0.53900	0
25/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.06900	0.05100	0
25/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.41600	0.46500	0
25/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.50600	0.45100	0
25/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.58700	0.60300	0
25/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.48800	0.43400	0
25/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.61900	0.63600	0
25/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.47100	0.41800	60
25/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.65200	0.67000	0
25/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.03900	0.02800	0
25/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.58600	0.64200	0
25/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.43900	0.38900	0
25/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.72000	0.74100	0
25/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.02900	0.02100	0
25/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.67600	0.73500	0
25/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.22700	0.19300	2,530
25/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.76300	0.79900	0
25/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.39500	0.34800	0
25/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.82600	0.85000	0
25/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01900	0.01300	0
25/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.81600	0.87700	0
25/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01400	0.01000	0
25/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.91100	0.97400	0
25/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01200	0.00900	0
25/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.95900	1.02300	0
25/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01000	0.00700	0
25/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.00700	1.07100	0
25/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.32200	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.05300	1.08400	0
25/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.31200	0.27200	0
25/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.09300	1.12400	0
25/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.30200	0.26300	0
25/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.13300	1.16500	0
25/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.29200	0.25500	0
25/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.17300	1.20700	0
25/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.27400	0.23800	0
25/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.25500	1.29000	0
25/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00400	0.00300	0
25/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.35100	1.41700	0
25/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.25700	0.22300	0
25/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.33800	1.37500	0
25/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.24900	0.21600	0
25/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.38000	1.41800	0
25/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00300	0.00200	25
25/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.50000	1.56600	0
25/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.54900	1.61600	0
25/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.22700	0.19700	0
25/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.50800	1.54900	0
25/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.64900	1.71500	0
25/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.69900	1.76500	0
25/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.20800	0.18000	0
25/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.63900	1.68200	0
25/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.79800	1.86500	0
25/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.08000	0.06800	0
25/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.78100	1.83900	0
25/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.89800	1.96500	0
25/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.94800	2.01500	0
25/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.99800	2.06500	0
25/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.17600	0.15200	0
25/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.90700	1.95400	0
25/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.17100	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.95200	2.00000	0
25/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.16700	0.14400	0
25/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.99800	2.04600	0
25/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.16300	0.14000	0
25/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.04400	2.09200	0
25/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.15800	0.13700	0
25/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.08900	2.13900	0
25/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.15400	0.13300	0
25/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.13500	2.18500	0
25/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.34700	2.41400	0
25/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.14500	0.12500	0
25/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.22600	2.27700	0
25/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.14100	0.12100	0
25/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.27200	2.32300	0
25/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.12900	0.11100	0
25/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.41000	2.46300	0
25/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.11800	0.10200	0
25/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.54900	2.60400	0
25/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.10000	0.08600	0
25/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.83100	2.88800	0
25/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.09500	0.08200	0
25/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.92600	2.98400	0
25/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.49700	3.56400	0
25/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.54700	3.61400	0
25/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.59700	3.66400	0
25/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.64700	3.71400	0
25/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.69700	3.76400	0
25/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.74700	3.81400	0
25/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.79700	3.86400	0
25/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.89700	3.96400	0
25/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.94700	4.01400	0
25/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.99700	4.06400	0
25/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.06100	0.05300	0
25/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.79200	3.85500	0
25/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.06000	0.05200	0
25/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.84100	3.90400	0
25/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.05900	0.05100	0
25/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.89000	3.95300	0
25/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.05700	0.05000	0
25/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.93800	4.00200	0
25/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.05500	0.04700	0
25/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.03600	4.09900	0
25/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.34700	4.41400	0
25/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.05100	0.04400	0
25/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.13200	4.19600	0
25/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.05000	0.04300	0
25/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.18100	4.24500	0
25/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.04500	0.03900	0
25/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.32600	4.39100	0
25/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.04100	0.03600	0
25/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.47200	4.53800	0
25/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.03400	0.03000	0
25/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.76500	4.83200	0
25/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.03200	0.02800	0
25/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.86300	4.93000	0
25/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.49700	5.56400	0
25/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.54700	5.61400	0
25/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.59700	5.66400	0
25/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.64700	5.71400	0
25/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.69700	5.76400	0
25/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.74700	5.81400	0
25/05/2010	€ / 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
25/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.79700	5.86400	0
25/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.89700	5.96400	0
25/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.94700	6.01400	0
25/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.99700	6.06400	0
25/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01900	0.01700	0
25/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.75000	5.81900	0
25/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01900	0.01700	0
25/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.80000	5.86900	0
25/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.01600	0
25/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.84900	5.91800	0
25/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01600	0
25/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.89900	5.96800	0
25/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01500	0
25/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.99800	6.06700	0
25/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.34700	6.41400	0
25/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01500	0.01300	0
25/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.09600	6.16500	0
25/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01400	0.01300	0
25/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.14500	6.21500	0
25/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01100	0
25/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.29400	6.36300	0
25/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.01100	0.00900	0
25/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.44200	6.51100	0
25/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00800	0.00700	0
25/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.73900	6.80900	0
25/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00700	0.00600	0
25/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.83800	6.90800	0
25/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.49700	7.56400	0
25/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.54700	7.61400	0
25/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.59700	7.66400	0
25/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.64700	7.71400	0
25/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.69700	7.76400	0
25/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.74700	7.81400	0
25/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.79700	7.86400	0
25/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.89700	7.96400	0
25/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.94700	8.01400	0
25/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.99700	8.06400	0
25/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00300	0.00200	0
25/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.73400	7.80400	0
25/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00300	0.00200	0
25/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.78400	7.85400	0
25/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00300	0.00200	0
25/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.83400	7.90400	0
25/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00300	0.00200	0
25/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.88400	7.95400	0
25/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.98300	8.05400	0
25/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.34700	8.41400	0
25/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.08300	8.15400	0
25/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.13300	8.20400	0
25/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.28300	8.35300	0
25/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.43300	8.50300	0
25/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.73200	8.80300	0
25/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.83200	8.90300	0
25/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.49700	9.56400	0
25/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.54700	9.61400	0
25/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.59700	9.66400	0
25/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.64700	9.71400	0
25/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.69700	9.76400	0
25/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.74700	9.81400	0
25/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.79700	9.86400	0
25/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.89700	9.96400	0
25/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.94700	10.01400	0
25/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.99700	10.06400	0
25/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00000	0
25/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.73200	9.80200	0
25/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.78100	9.85200	0
25/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.83100	9.90200	0
25/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.88100	9.95200	0
25/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.98100	10.05200	0
25/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.34700	10.41400	0
25/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.08100	10.15200	0
25/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.13100	10.20200	0
25/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.28100	10.35200	0
25/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.43100	10.50200	0
25/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.73100	10.80200	0
25/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.83100	10.90200	0
25/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.56910	6.57960	4,650

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.01000	4.02500	0
25/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.96000	3.97500	0
25/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.91000	3.92500	0
25/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.86000	3.87500	0
25/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.76000	3.77500	0
25/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.71000	3.72500	0
25/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.66000	3.67500	0
25/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.61000	3.62500	0
25/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.56000	3.57500	0
25/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.51000	3.52500	0
25/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.46000	3.47500	0
25/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.41000	3.42500	0
25/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.36000	3.37500	0
25/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.31000	3.32500	0
25/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.26000	3.27500	0
25/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.01000	3.02500	0
25/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.96000	2.97500	0
25/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.91000	2.92500	0
25/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.86000	2.87500	0
25/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.76000	2.77500	0
25/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.71000	2.72500	0
25/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.66000	2.67500	0
25/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.61000	2.62500	0
25/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.56000	2.57500	0
25/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.51000	2.52500	0
25/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.46000	2.47500	0
25/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.41000	2.42500	0
25/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.36000	2.37500	0
25/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.31000	2.32500	0
25/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.26000	2.27500	0
25/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.01000	2.02500	0
25/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.96000	1.97500	0
25/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.91000	1.92500	0
25/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.86000	1.87500	0
25/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.76000	1.77500	0
25/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.71000	1.72500	0
25/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.66000	1.67500	0
25/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.61000	1.62500	0
25/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.56000	1.57500	0
25/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.51000	1.52500	0
25/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.46000	1.47500	0
25/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.41000	1.42500	0
25/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.36000	1.37500	0
25/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.31000	1.32500	0
25/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.26000	1.27500	0
25/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.01100	1.02500	0
25/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.96100	0.97500	0
25/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.91100	0.92500	0
25/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.86100	0.87600	0
25/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
25/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.76200	0.77600	0
25/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
25/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.71200	0.72700	0
25/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.66300	0.67700	0
25/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00200	0
25/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.61400	0.62800	0
25/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
25/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.56500	0.57900	0
25/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00500	0.00400	0
25/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.51700	0.53000	0
25/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00700	0.00500	0
25/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.46900	0.48200	0
25/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00900	0.00700	0
25/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.42200	0.43400	0
25/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01200	0.00900	0
25/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.37600	0.38700	0
25/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01600	0.01200	0
25/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.33100	0.34100	0
25/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02100	0.01600	0
25/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.28700	0.29600	0
25/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02700	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.10400	0.10500	0
25/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.09400	0.08000	0
25/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.08300	0.08300	0
25/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12300	0.10800	0
25/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.06600	0.06600	0
25/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15600	0.14100	0
25/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.05300	0.05200	0
25/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.19300	0.17700	0
25/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.04200	0.04100	0
25/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.23200	0.21600	0
25/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.03300	0.03200	0
25/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.27300	0.25700	0
25/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.02600	0.02500	0
25/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.31600	0.30000	0
25/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.02100	0.01900	0
25/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.36100	0.34400	0
25/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19800	0.20700	0
25/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.52900	0.52700	0
25/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18500	0.19400	200
25/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.56600	0.56400	0
25/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.01000	0.01000	0
25/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.50000	0.48500	0
25/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00800	0.00800	0
25/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.54800	0.53300	0
25/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00700	0.00600	0
25/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.59700	0.58100	0
25/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00500	0.00500	0
25/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.64500	0.63000	0
25/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00400	0.00400	0
25/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.69400	0.67900	0
25/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00300	0.00300	0
25/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.74300	0.72800	0
25/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.99000	1.97500	0
25/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.04000	2.02500	0
25/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.09000	2.07500	0
25/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.14000	2.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.24000	2.22500	0
25/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.29000	2.27500	0
25/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.34000	2.32500	0
25/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.39000	2.37500	0
25/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.44000	2.42500	0
25/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.49000	2.47500	0
25/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.54000	2.52500	0
25/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.59000	2.57500	0
25/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.64000	2.62500	0
25/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.69000	2.67500	0
25/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.74000	2.72500	0
25/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.99000	3.97500	0
25/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.04000	4.02500	0
25/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.09000	4.07500	0
25/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.14000	4.12500	0
25/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.24000	4.22500	0
25/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.29000	4.27500	0
25/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.34000	4.32500	0
25/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.39000	4.37500	0
25/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.44000	4.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.49000	4.47500	0
25/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.54000	4.52500	0
25/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.59000	4.57500	0
25/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.64000	4.62500	0
25/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.69000	4.67500	0
25/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.74000	4.72500	0
25/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.99000	5.97500	0
25/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.04000	6.02500	0
25/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.09000	6.07500	0
25/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.14000	6.12500	0
25/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.24000	6.22500	0
25/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.29000	6.27500	0
25/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.34000	6.32500	0
25/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.39000	6.37500	0
25/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.44000	6.42500	0
25/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.49000	6.47500	0
25/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.54000	6.52500	0
25/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.59000	6.57500	0
25/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.64000	6.62500	0
25/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.69000	6.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.74000	6.72500	0
25/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.99000	7.97500	0
25/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.04000	8.02500	0
25/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.09000	8.07500	0
25/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.14000	8.12500	0
25/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.24000	8.22500	0
25/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.29000	8.27500	0
25/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.34000	8.32500	0
25/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.39000	8.37500	0
25/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.44000	8.42500	0
25/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.49000	8.47500	0
25/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.54000	8.52500	0
25/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.59000	8.57500	0
25/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.64000	8.62500	0
25/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.69000	8.67500	0
25/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.74000	8.72500	0
25/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.52340	7.53460	0
25/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.18500	0.19400	0
25/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.02300	0.02000	0
25/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.14400	0.15300	0
25/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.03200	0.02900	0
25/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.10700	0.11400	0
25/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.04500	0.04000	0
25/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.21800	0.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.19500	0.18400	0
26/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.16320	8.47710	900
26/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.89000	5.19600	0
26/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.21200	4.51000	0
26/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.11200	4.41000	0
26/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.06200	4.36000	0
26/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.12900	4.43100	0
26/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.07900	4.38100	0
26/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.02900	4.33100	0
26/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.09000	4.39600	0
26/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.04000	4.34600	0
26/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.99000	4.29600	0
26/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.94000	4.24600	0
26/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.89000	4.19600	0
26/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.84000	4.14600	0
26/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.79000	4.09600	0
26/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.74000	4.04600	0
26/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.69000	3.99600	0
26/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.64000	3.94600	0
26/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.59000	3.89600	0
26/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.54000	3.84600	0
26/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.49000	3.79700	0
26/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.44100	3.74700	0
26/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.16200	3.46000	0
26/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.11200	3.41000	0
26/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.06200	3.36000	0
26/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.12900	3.43100	0
26/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.07900	3.38100	0
26/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.02900	3.33100	0
26/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.09100	3.39700	0
26/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.04100	3.34700	0
26/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.99200	3.29800	0
26/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.94200	3.24800	0
26/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.89200	3.19800	0
26/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.84200	3.14800	0
26/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.79200	3.09800	0
26/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.74200	3.04800	0
26/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.69300	2.99900	0
26/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
26/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.64300	2.94900	0
26/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00300	0
26/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.59300	2.89900	0
26/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00300	0
26/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.54400	2.84900	0
26/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00500	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.49400	2.79900	0
26/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00500	0.00300	0
26/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.44400	2.75000	0
26/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00500	0.00400	0
26/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.16200	2.46000	0
26/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.11200	2.41000	0
26/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.06200	2.36000	0
26/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.13100	2.43200	0
26/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.08100	2.38200	0
26/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.03200	2.33300	0
26/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.09700	2.40200	0
26/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00600	0
26/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.04800	2.35200	0
26/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00600	0
26/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.99800	2.30300	0
26/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00900	0.00700	0
26/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.95000	2.25300	0
26/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.00700	0
26/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.90100	2.20400	0
26/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01200	0.00800	0
26/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.85200	2.15400	0
26/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.00800	0
26/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.80400	2.10500	0
26/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01500	0.00900	0
26/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.75600	2.05600	0
26/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01700	0.01000	0
26/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.70700	2.00600	0
26/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01800	0.01000	0
26/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.66000	1.95800	0
26/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02100	0.01200	0
26/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.61200	1.90900	0
26/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02300	0.01300	0
26/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.56400	1.86100	0
26/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02500	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.51700	1.81300	0
26/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02800	0.01700	0
26/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.47000	1.76500	0
26/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03100	0.01900	0
26/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.16200	1.46000	0
26/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.11200	1.41000	0
26/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.06300	1.36000	0
26/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.14800	1.44400	0
26/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01900	0.01300	0
26/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.10000	1.39600	0
26/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02100	0.01500	0
26/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.05300	1.34800	0
26/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02400	0.01700	0
26/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.15100	1.43600	0
26/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06200	0.04000	0
26/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.10700	1.39100	0
26/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06800	0.04500	0
26/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.06400	1.34600	0
26/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07500	0.05000	0
26/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.02400	1.30100	0
26/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08500	0.05500	0
26/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.98500	1.25600	0
26/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09600	0.06000	0
26/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.94700	1.21200	0
26/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10800	0.06600	0
26/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.91000	1.16900	0
26/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12100	0.07300	0
26/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.87300	1.12600	0
26/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13400	0.08000	0
26/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.83800	1.08300	0
26/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14900	0.08700	0
26/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.80400	1.04500	0
26/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16500	0.09900	0
26/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.77100	1.00700	0
26/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18200	0.11100	0
26/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.03200	1.27300	0
26/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.26900	0.19600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.99900	1.23600	0
26/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.28600	0.20900	0
26/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.99500	1.20000	0
26/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.33200	0.22300	0
26/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.23800	0.48900	1,430
26/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.07600	0.02900	0
26/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.44800	0.66200	100
26/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.21900	0.13100	0
26/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.42000	0.62800	0
26/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.24100	0.14700	0
26/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.39400	0.59500	0
26/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.26500	0.16400	0
26/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.36900	0.56300	1,200
26/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.29000	0.18200	0
26/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.51800	0.70800	0
26/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.37900	0.26200	0
26/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.49500	0.68000	0
26/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40600	0.28400	0
26/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.47300	0.65200	500
26/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.43400	0.30600	0
26/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.59300	0.78200	0
26/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.49400	0.37200	0
26/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.56800	0.75400	0
26/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.51900	0.39400	0
26/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.54500	0.72500	0
26/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.54600	0.41500	0
26/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.39800	0.55200	0
26/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.55900	0.40600	0
26/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.38100	0.53000	4,400
26/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.59200	0.43400	0
26/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.36600	0.50800	0
26/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.62700	0.46200	0
26/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.35100	0.48700	0
26/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.66200	0.49100	0
26/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.33700	0.46800	0
26/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.69800	0.52200	0
26/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.32300	0.45000	0
26/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.73400	0.55400	0
26/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.31000	0.43300	0
26/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.77100	0.58700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.29800	0.41600	0
26/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.80900	0.62000	0
26/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.39100	0.53500	30,000
26/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.84200	0.67500	0
26/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.27600	0.38500	0
26/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.88700	0.68900	0
26/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.26500	0.37100	500
26/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.92600	0.72500	0
26/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00500	0.02200	0
26/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.94300	0.66200	0
26/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.12200	0.19500	3,000
26/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.99300	0.76400	0
26/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00400	0.01600	0
26/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.04200	0.75600	0
26/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.01400	0
26/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.09100	0.80400	0
26/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00300	0.01200	0
26/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.14100	0.85200	0
26/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.01000	0
26/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.19000	0.90000	0
26/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00900	0
26/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.24000	0.94900	0
26/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.09000	0.14400	500
26/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.26100	1.01300	0
26/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.19000	0.26600	0
26/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.30100	1.07000	0
26/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.18300	0.25700	500
26/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.34400	1.11100	0
26/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.07800	0.12400	0
26/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.39900	1.14300	0
26/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.17100	0.24000	0
26/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.43200	1.19400	0
26/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00400	0
26/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.53900	1.24400	0
26/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.06800	0.10800	0
26/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.53900	1.27700	0
26/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.63900	1.34300	0
26/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00200	26,596
26/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.68900	1.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00200	0
26/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.73800	1.44200	0
26/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.14100	0.19700	0
26/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.70200	1.45100	0
26/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13700	0.19100	0
26/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.74800	1.49500	0
26/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.88800	1.59100	0
26/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.93800	1.64100	0
26/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04900	0.07700	0
26/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.92000	1.64600	0
26/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.04700	0.07400	0
26/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.96800	1.69300	0
26/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.04500	0.07100	0
26/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.01600	1.74000	0
26/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.11500	0.15900	0
26/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.02600	1.76300	0
26/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11200	0.15500	0
26/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.07300	1.80900	0
26/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10900	0.15100	0
26/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.12000	1.85500	0
26/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10500	0.14700	300
26/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.16600	1.90100	0
26/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.10200	0.14300	0
26/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.21300	1.94700	0
26/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09900	0.13900	0
26/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.26000	1.99300	0
26/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09500	0.13500	0
26/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.30600	2.03900	0
26/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09200	0.13200	0
26/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.35300	2.08600	0
26/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.09000	0.12800	0
26/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.40100	2.13200	0
26/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08700	0.12400	0
26/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.44800	2.17800	0
26/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.08400	0.12100	0
26/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.49500	2.22500	0
26/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08200	0.11700	0
26/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.54300	2.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07900	0.11300	0
26/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.59000	2.31700	0
26/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13400	0.18900	30,000
26/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.58500	2.32900	0
26/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.83800	2.54000	0
26/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.88800	2.59000	0
26/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.93800	2.64000	0
26/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.98800	2.69000	0
26/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.03800	2.74000	0
26/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.08800	2.79000	0
26/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.28800	2.99000	0
26/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05600	0.08100	0
26/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.16700	2.88500	0
26/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.38800	3.09000	0
26/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.43800	3.14000	0
26/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.48800	3.19000	0
26/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.53800	3.24000	0
26/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.58800	3.29000	0
26/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.63800	3.34000	0
26/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.68800	3.39000	0
26/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.73800	3.44000	0
26/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.78800	3.49000	0
26/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.83800	3.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.88800	3.59000	0
26/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.93800	3.64000	0
26/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00800	0.01500	0
26/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.87900	3.58400	0
26/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00800	0.01400	0
26/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.92900	3.63300	0
26/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00800	0.01400	0
26/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.97900	3.68300	0
26/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03800	0.05500	0
26/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.94900	3.65900	0
26/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03800	0.05300	0
26/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.99900	3.70700	0
26/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03700	0.05200	0
26/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.04800	3.75600	0
26/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03600	0.05100	0
26/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.09700	3.80500	0
26/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03500	0.05000	0
26/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.14600	3.85400	0
26/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03400	0.04900	0
26/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.19500	3.90300	0
26/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03300	0.04800	0
26/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.24400	3.95200	0
26/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03200	0.04700	0
26/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.29300	4.00100	0
26/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03100	0.04600	0
26/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.34200	4.05000	0
26/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03000	0.04500	0
26/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.39100	4.09900	0
26/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02900	0.04400	0
26/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.44000	4.14800	0
26/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02800	0.04200	0
26/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.48900	4.19600	0
26/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02800	0.04100	0
26/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.53900	4.24500	0
26/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02700	0.04000	0
26/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.58800	4.29400	0
26/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.83800	4.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.88800	4.59000	0
26/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.93800	4.64000	0
26/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.98800	4.69000	0
26/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.03800	4.74000	0
26/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.08800	4.79000	0
26/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.28800	4.99000	0
26/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02000	0.03000	0
26/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.13100	4.83400	0
26/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.38800	5.09000	0
26/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.43800	5.14000	0
26/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.48800	5.19000	0
26/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.58800	5.29000	0
26/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.63800	5.34000	0
26/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.68800	5.39000	0
26/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.73800	5.44000	0
26/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.78800	5.49000	0
26/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.88800	5.59000	0
26/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.93800	5.64000	0
26/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.87100	5.57000	0
26/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.92100	5.62000	0
26/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.97100	5.67000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01300	0.02100	0
26/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.92400	5.62500	0
26/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01300	0.02000	0
26/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.97400	5.67400	0
26/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01300	0.02000	0
26/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.02400	5.72400	0
26/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01200	0.01900	0
26/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.07300	5.77300	0
26/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01100	0.01900	0
26/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.12200	5.82300	0
26/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01100	0.01800	0
26/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.17200	5.87200	0
26/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01000	0.01800	0
26/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.22100	5.92200	0
26/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01000	0.01800	0
26/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.27100	5.97200	0
26/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00900	0.01700	0
26/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.32000	6.02100	0
26/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00900	0.01600	0
26/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.37000	6.07000	0
26/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00800	0.01500	0
26/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.41900	6.11900	0
26/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00800	0.01500	0
26/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.46900	6.16900	0
26/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00700	0.01400	0
26/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.51800	6.21800	0
26/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00700	0.01300	0
26/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.56800	6.26700	0
26/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.83800	6.54000	0
26/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.88800	6.59000	0
26/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.98800	6.69000	0
26/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.03800	6.74000	0
26/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.08800	6.79000	0
26/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00300	0.00700	0
26/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.11400	6.81100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.78800	7.49000	0
26/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.88800	7.59000	0
26/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.93800	7.64000	0
26/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.87100	7.56900	0
26/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.92100	7.61900	0
26/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.97100	7.66900	0
26/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.91200	7.60600	0
26/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.96200	7.65600	0
26/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.01200	7.70600	0
26/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.06200	7.75600	0
26/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.11200	7.80600	0
26/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.16200	7.85600	0
26/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.21200	7.90600	0
26/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.26200	7.95500	0
26/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.31200	8.00500	0
26/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.36200	8.05500	0
26/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.41200	8.10500	0
26/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.46200	8.15500	0
26/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.51200	8.20500	0
26/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.56200	8.25500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.83800	8.54000	0
26/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.88800	8.59000	0
26/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.98800	8.69000	0
26/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.03800	8.74000	0
26/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.08800	8.79000	0
26/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.78800	9.49000	0
26/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.45840	11.82510	635
26/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.21900	3.57400	0
26/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.06900	3.42400	0
26/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.96900	3.32400	0
26/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.91900	3.27400	0
26/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.86900	3.22400	0
26/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.76900	3.12400	0
26/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.71900	3.07400	0
26/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.56900	2.92400	0
26/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.51900	2.87400	0
26/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.46900	2.82400	0
26/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.41900	2.77400	0
26/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.36900	2.72400	0
26/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.31900	2.67400	0
26/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.26900	2.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.21900	2.57400	0
26/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.16900	2.52400	0
26/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.11900	2.47400	0
26/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.06900	2.42400	0
26/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.01900	2.37400	0
26/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.96900	2.32400	0
26/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.91900	2.27400	0
26/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.86900	2.22500	0
26/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.82000	2.17500	0
26/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.77000	2.12500	0
26/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.72000	2.07500	0
26/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.67000	2.02500	0
26/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.62000	1.97500	0
26/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.57000	1.92500	0
26/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.52000	1.87500	0
26/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.47000	1.82500	0
26/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.42100	1.77500	0
26/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.37100	1.72500	0
26/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.32100	1.67600	0
26/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.27200	1.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.22200	1.57600	0
26/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.17200	1.52600	0
26/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.12300	1.47600	0
26/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00400	0.00200	0
26/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.07300	1.42600	0
26/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00200	0
26/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.02400	1.37700	0
26/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00500	0.00300	0
26/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.97500	1.32700	0
26/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00600	0.00300	0
26/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.92700	1.27700	0
26/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00800	0.00300	0
26/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.87900	1.22800	0
26/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01000	0.00400	0
26/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.83100	1.17800	0
26/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01200	0.00400	0
26/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.78400	1.12900	0
26/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01500	0.00500	0
26/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.73700	1.08000	0
26/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.00600	0
26/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.69100	1.03000	0
26/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02200	0.00600	0
26/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.64600	0.98200	0
26/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02700	0.00800	0
26/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.60100	0.93300	0
26/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03200	0.00900	0
26/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.55800	0.88600	0
26/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03900	0.01200	0
26/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.51500	0.83800	0
26/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.04600	0.01400	0
26/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.47400	0.79100	0
26/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.05500	0.01700	0
26/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.43400	0.74400	0
26/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.06500	0.02000	0
26/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.39500	0.69900	0
26/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.07600	0.02500	0
26/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.35800	0.65300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.08900	0.02900	0
26/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.32200	0.60900	0
26/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.10300	0.03500	0
26/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.28800	0.56600	0
26/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.11900	0.04200	0
26/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.25600	0.52300	0
26/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.13700	0.04900	0
26/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.22600	0.48200	0
26/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.15700	0.05800	0
26/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.19800	0.44200	0
26/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.17900	0.06800	0
26/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.17600	0.40400	0
26/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.20700	0.08000	0
26/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.15700	0.36700	0
26/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.23800	0.09300	0
26/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.13900	0.33100	0
26/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.27000	0.10700	0
26/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.12300	0.29700	0
26/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.30400	0.12300	0
26/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.10800	0.26500	0
26/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.33900	0.14100	0
26/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.09600	0.23500	0
26/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.37700	0.16100	0
26/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.08400	0.20700	0
26/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.41500	0.18300	0
26/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.07400	0.18500	0
26/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.45500	0.21100	0
26/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.06500	0.16500	0
26/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.49600	0.24100	0
26/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.05700	0.14700	0
26/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.53800	0.27300	0
26/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.05000	0.13100	0
26/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.58100	0.30700	0
26/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.04400	0.11600	0
26/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.62500	0.34200	0
26/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03900	0.10300	0
26/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.67000	0.37900	0
26/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.03400	0.09100	0
26/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.71500	0.41700	0
26/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.47800	0.62000	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.87000	0.64500	0
26/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.45900	0.59600	0
26/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.90100	0.67100	0
26/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.02300	0.06300	0
26/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.85400	0.53900	0
26/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.02000	0.05500	0
26/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.90100	0.58100	0
26/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01800	0.04900	28
26/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.94900	0.62500	0
26/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.01600	0.04300	0
26/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.99700	0.66900	0
26/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01400	0.03800	0
26/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.04500	0.71400	0
26/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.01200	0.03400	0
26/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.09300	0.76000	0
26/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.01100	0.03000	0
26/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.14200	0.80600	0
26/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.01000	0.02600	0
26/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.19100	0.85200	0
26/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00800	0.02300	0
26/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.23900	0.89900	0
26/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00700	0.02000	0
26/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.28800	0.94600	0
26/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00700	0.01800	8,032
26/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.33800	0.99400	0
26/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00600	0.01600	0
26/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.38700	1.04200	0
26/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00500	0.01400	0
26/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.43600	1.09000	0
26/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00500	0.01200	0
26/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.48600	1.13800	0
26/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00400	0.01100	0
26/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.53500	1.18700	0
26/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.12700	0.18700	0
26/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.53500	1.23400	0
26/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.11900	0.17600	0
26/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.57700	1.27300	0
26/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11200	0.16700	0
26/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.62000	1.31400	0
26/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00300	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.73400	1.38300	0
26/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00200	0.00600	0
26/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.78300	1.43200	0
26/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00200	0.00500	0
26/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.83300	1.48100	0
26/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00500	0
26/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.88300	1.53100	0
26/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00200	0.00400	0
26/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.93300	1.58000	0
26/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00400	0
26/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.98300	1.63000	0
26/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00400	0
26/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.03200	1.68000	0
26/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.08200	1.72900	0
26/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.13200	1.77900	0
26/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.18200	1.82900	0
26/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.23200	1.87800	0
26/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00200	11,194
26/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.28200	1.92800	0
26/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.33200	1.97800	0
26/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.38200	2.02800	0
26/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.43200	2.07800	0
26/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.48200	2.12700	0
26/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.53200	2.17700	0
26/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.58200	2.22700	0
26/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.63200	2.27700	0
26/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.68200	2.32700	0
26/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.73200	2.37700	0
26/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.78100	2.42700	0
26/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.83100	2.47700	0
26/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.88100	2.52700	0
26/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.93100	2.57700	0
26/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.98100	2.62700	0
26/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.03100	2.67700	0
26/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.08100	2.72700	0
26/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.13100	2.77700	0
26/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.18100	2.82700	0
26/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.23100	2.87700	0
26/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
26/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.28100	2.92600	0
26/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.38100	3.02600	0
26/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.43100	3.07600	0
26/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.48100	3.12600	0
26/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.53100	3.17600	0
26/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.58100	3.22600	0
26/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.63100	3.27600	0
26/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.68100	3.32600	0
26/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.73100	3.37600	0
26/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.78100	3.42600	0
26/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.83100	3.47600	0
26/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.88100	3.52600	0
26/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.93100	3.57600	0
26/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.98100	3.62600	0
26/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.03100	3.67600	0
26/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.08100	3.72600	0
26/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.13100	3.77600	0
26/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.18100	3.82600	0
26/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.23100	3.87600	0
26/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.28100	3.92600	0
26/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.33100	3.97600	0
26/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.38100	4.02600	0
26/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.43100	4.07600	0
26/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.48100	4.12600	0
26/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.53100	4.17600	0
26/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.58100	4.22600	0
26/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.63100	4.27600	0
26/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.68100	4.32600	0
26/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.73100	4.37600	0
26/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.78100	4.42600	0
26/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.83100	4.47600	0
26/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.88100	4.52600	0
26/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.93100	4.57600	0
26/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.98100	4.62600	0
26/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.03100	4.67600	0
26/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.08100	4.72600	0
26/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.13100	4.77600	0
26/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.18100	4.82600	0
26/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.23100	4.87600	0
26/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.28100	4.92600	0
26/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.33100	4.97600	0
26/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.38100	5.02600	0
26/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.43100	5.07600	0
26/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.48100	5.12600	0
26/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.53100	5.17600	0
26/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.58100	5.22600	0
26/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.63100	5.27600	0
26/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.68100	5.32600	0
26/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.73100	5.37600	0
26/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.78100	5.42600	0
26/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.83100	5.47600	0
26/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.88100	5.52600	0
26/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.93100	5.57600	0
26/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.98100	5.62600	0
26/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.03100	5.67600	0
26/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.08100	5.72600	0
26/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.13100	5.77600	0
26/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.18100	5.82600	0
26/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.23100	5.87600	0
26/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.28100	5.92600	0
26/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.33100	5.97600	0
26/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
26/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.38100	6.02600	0
26/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.43100	6.07600	0
26/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.48100	6.12600	0
26/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.53100	6.17600	0
26/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.58100	6.22600	0
26/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.63100	6.27600	0
26/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.68100	6.32600	0
26/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.73100	6.37600	0
26/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.78100	6.42600	0
26/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.83100	6.47600	0
26/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.88100	6.52600	0
26/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.93100	6.57600	0
26/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.98100	6.62600	0
26/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.03100	6.67600	0
26/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.08100	6.72600	0
26/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.13100	6.77600	0
26/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.18100	6.82600	0
26/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.23100	6.87600	0
26/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.28100	6.92600	0
26/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.33100	6.97600	0
26/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.38100	7.02600	0
26/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.43100	7.07600	0
26/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.48100	7.12600	0
26/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.53100	7.17600	0
26/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.58100	7.22600	0
26/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.63100	7.27600	0
26/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.68100	7.32600	0
26/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.73100	7.37600	0
26/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.78100	7.42600	0
26/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.83100	7.47600	0
26/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.88100	7.52600	0
26/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.93100	7.57600	0
26/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.98100	7.62600	0
26/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.03100	7.67600	0
26/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.08100	7.72600	0
26/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.13100	7.77600	0
26/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.18100	7.82600	0
26/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.23100	7.87600	0
26/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.28100	7.92600	0
26/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.33100	7.97600	0
26/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.38100	8.02600	0
26/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.43100	8.07600	0
26/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.48100	8.12600	0
26/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.53100	8.17600	0
26/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.58100	8.22600	0
26/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.63100	8.27600	0
26/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.68100	8.32600	0
26/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.73100	8.37600	0
26/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.78100	8.42600	0
26/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.83100	8.47600	0
26/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.88100	8.52600	0
26/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.93100	8.57600	0
26/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.98100	8.62600	0
26/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.03100	8.67600	0
26/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.08100	8.72600	0
26/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.13100	8.77600	0
26/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.18100	8.82600	0
26/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.23100	8.87600	0
26/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.28100	8.92600	0
26/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.43100	9.07600	0
26/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.48100	9.12600	0
26/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.53100	9.17600	0
26/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.58100	9.22600	0
26/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.63100	9.27600	0
26/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.68100	9.32600	0
26/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.73100	9.37600	0
26/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.78100	9.42600	0
26/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.83100	9.47600	0
26/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.88100	9.52600	0
26/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.93100	9.57600	0
26/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.98100	9.62600	0
26/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.03100	9.67600	0
26/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.08100	9.72600	0
26/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.13100	9.77600	0
26/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.18100	9.82600	0
26/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.23100	9.87600	0
26/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.28100	9.92600	0
26/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.33100	9.97600	0
26/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.38100	10.02600	0
26/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.43100	10.07600	0
26/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.48100	10.12600	0
26/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.53100	10.17600	0
26/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.58100	10.22600	0
26/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.63100	10.27600	0
26/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.68100	10.32600	0
26/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.73100	10.37600	0
26/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.78100	10.42600	0
26/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.83100	10.47600	0
26/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.88100	10.52600	0
26/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.93100	10.57600	0
26/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.98100	10.62600	0
26/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.03100	10.67600	0
26/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.08100	10.72600	0
26/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.13100	10.77600	0
26/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.18100	10.82600	0
26/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.23100	10.87600	0
26/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08670	0.09090	0
26/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01522	0.01940	0
26/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00002	0.00000	0
26/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00541	0.00948	0
26/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00021	0.00008	0
26/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00643	0.00922	0
26/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00263	0.00122	0
26/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00072	0.00189	0
26/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00552	0.00249	0
26/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.73480	10.11910	2,130
26/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.13300	2.50300	0
26/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.08300	2.45300	0
26/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.03300	2.40300	0
26/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.98300	2.35300	0
26/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.93300	2.30300	0
26/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.88300	2.25300	0
26/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.83300	2.20300	0
26/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.73300	2.10300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.68300	2.05300	0
26/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.63300	2.00300	0
26/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.90200	2.28100	0
26/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01700	0.01200	0
26/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.85300	2.23200	0
26/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01800	0.01300	0
26/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.80500	2.18300	0
26/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02000	0.01400	0
26/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.75800	2.13300	0
26/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02300	0.01400	0
26/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.66300	2.03500	0
26/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02800	0.01600	0
26/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.28400	1.65300	0
26/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.56800	1.93800	0
26/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.03300	0.01900	0
26/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.52200	1.89100	0
26/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.03700	0.02200	0
26/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.13400	1.50300	0
26/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.08400	1.45300	0
26/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
26/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.38400	1.74900	0
26/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.04900	0.03000	0
26/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.98500	1.35400	0
26/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.93500	1.30400	0
26/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00100	0
26/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.24900	1.60900	0
26/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.06400	0.04000	0
26/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.83700	1.20400	0
26/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00100	0
26/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.74000	1.10500	0
26/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00200	0
26/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.69200	1.05600	0
26/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.00300	0
26/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.64400	1.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01100	0.00300	0
26/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.99800	1.33800	0
26/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.11300	0.06900	0
26/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.96100	1.29500	0
26/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.12600	0.07600	0
26/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.92600	1.25100	0
26/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.14100	0.08200	0
26/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.89100	1.20900	0
26/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.15600	0.09000	0
26/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.82400	1.12500	0
26/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.18900	0.10600	0
26/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.33700	0.67100	0
26/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.05400	0.01800	0
26/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.76100	1.05000	0
26/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.22600	0.13100	0
26/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.73100	1.01400	0
26/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.24600	0.14500	0
26/05/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.49700	0.00000	0
26/05/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.20900	0.00000	1,500
26/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.19600	0.49300	0
26/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.11300	0.04000	0
26/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.64800	0.91200	0
26/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.31300	0.19300	0
26/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.14000	0.41000	0
26/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.15700	0.05700	0
26/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.12000	0.37100	0
26/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.18700	0.06800	0
26/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.57200	0.81800	0
26/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.38700	0.24900	0
26/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.08800	0.29900	0
26/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.25500	0.09600	0
26/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.06300	0.23400	0
26/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.33000	0.13100	0
26/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.05400	0.20400	0
26/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.37100	0.15100	0
26/05/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.27700	0.00000	750
26/05/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.48900	0.00000	0
26/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.44800	0.65600	0
26/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.56300	0.38700	0
26/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.43100	0.63200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.59600	0.41300	0
26/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.41400	0.60900	0
26/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.62900	0.44000	0
26/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.39900	0.58600	0
26/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66400	0.46700	0
26/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.36900	0.54400	0
26/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.73400	0.52500	0
26/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01400	0.06900	0
26/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.73100	0.41600	0
26/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.34300	0.50600	0
26/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.80800	0.58700	0
26/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.33000	0.48800	0
26/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.84500	0.61900	0
26/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.31800	0.47100	60
26/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.88300	0.65200	0
26/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00700	0.03900	0
26/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.92400	0.58600	0
26/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.29600	0.43900	0
26/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.96100	0.72000	0
26/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00500	0.02900	0
26/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.02200	0.67600	0
26/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.13100	0.22700	2,530
26/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.04300	0.76300	0
26/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.26600	0.39500	0
26/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.08100	0.82600	0
26/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.01900	0
26/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.17000	0.81600	0
26/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.01400	0
26/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.26900	0.91100	0
26/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.01200	0
26/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.31900	0.95900	0
26/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.01000	0
26/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.36900	1.00700	0
26/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.21700	0.32200	0
26/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.33200	1.05300	0
26/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.21000	0.31200	0
26/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.37500	1.09300	0
26/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.20300	0.30200	0
26/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.41800	1.13300	0
26/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.19700	0.29200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.46200	1.17300	0
26/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.18500	0.27400	0
26/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.55000	1.25500	0
26/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00400	0
26/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.71800	1.35100	0
26/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.17400	0.25700	0
26/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.63900	1.33800	0
26/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.16900	0.24900	0
26/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.68400	1.38000	0
26/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00300	25
26/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.86800	1.50000	0
26/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00200	0
26/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.91700	1.54900	0
26/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.15500	0.22700	0
26/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.82000	1.50800	0
26/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00200	0
26/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.01700	1.64900	0
26/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00200	0
26/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.06700	1.69900	0
26/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.14200	0.20800	0
26/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.95700	1.63900	0
26/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.16700	1.79800	0
26/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04700	0.08000	0
26/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.12400	1.78100	0
26/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.26700	1.89800	0
26/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.31700	1.94800	0
26/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.36700	1.99800	0
26/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.12000	0.17600	0
26/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.23500	1.90700	0
26/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.11600	0.17100	0
26/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.28100	1.95200	0
26/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.11300	0.16700	0
26/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.32800	1.99800	0
26/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.10900	0.16300	0
26/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.37400	2.04400	0
26/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.10600	0.15800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.42100	2.08900	0
26/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.10300	0.15400	0
26/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.46800	2.13500	0
26/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.71700	2.34700	0
26/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.09700	0.14500	0
26/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.56200	2.22600	0
26/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.09400	0.14100	0
26/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.60900	2.27200	0
26/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08600	0.12900	0
26/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.75100	2.41000	0
26/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.07900	0.11800	0
26/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.89400	2.54900	0
26/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.06700	0.10000	0
26/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.18200	2.83100	0
26/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.06400	0.09500	0
26/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.27900	2.92600	0
26/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.86700	3.49700	0
26/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.91700	3.54700	0
26/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.96700	3.59700	0
26/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.01700	3.64700	0
26/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.06700	3.69700	0
26/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.11700	3.74700	0
26/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.16700	3.79700	0
26/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.26700	3.89700	0
26/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.31700	3.94700	0
26/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.36700	3.99700	0
26/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04000	0.06100	0
26/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.15500	3.79200	0
26/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03900	0.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.20400	3.84100	0
26/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03800	0.05900	0
26/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.25300	3.89000	0
26/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03600	0.05700	0
26/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.30100	3.93800	0
26/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03400	0.05500	0
26/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.39900	4.03600	0
26/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.71700	4.34700	0
26/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03100	0.05100	0
26/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.49600	4.13200	0
26/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03000	0.05000	0
26/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.54500	4.18100	0
26/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02700	0.04500	0
26/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.69200	4.32600	0
26/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02400	0.04100	0
26/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.83900	4.47200	0
26/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01900	0.03400	0
26/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.13400	4.76500	0
26/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01800	0.03200	0
26/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.23300	4.86300	0
26/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.86700	5.49700	0
26/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.91700	5.54700	0
26/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.96700	5.59700	0
26/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.01700	5.64700	0
26/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.06700	5.69700	0
26/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.11700	5.74700	0
26/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.16700	5.79700	0
26/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.26700	5.89700	0
26/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.31700	5.94700	0
26/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.36700	5.99700	0
26/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00900	0.01900	0
26/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.12400	5.75000	0
26/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00900	0.01900	0
26/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.17400	5.80000	0
26/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00900	0.01800	0
26/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.22400	5.84900	0
26/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00800	0.01800	0
26/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.27300	5.89900	0
26/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00700	0.01700	0
26/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.37200	5.99800	0
26/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.71700	6.34700	0
26/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00700	0.01500	0
26/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.47200	6.09600	0
26/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00700	0.01400	0
26/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.52200	6.14500	0
26/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00600	0.01300	0
26/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.67100	6.29400	0
26/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00500	0.01100	0
26/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.82000	6.44200	0
26/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00400	0.00800	0
26/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.11900	6.73900	0
26/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00300	0.00700	0
26/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.21800	6.83800	0
26/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.86700	7.49700	0
26/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.91700	7.54700	0
26/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.96700	7.59700	0
26/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.01700	7.64700	0
26/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.06700	7.69700	0
26/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.11700	7.74700	0
26/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.16700	7.79700	0
26/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.26700	7.89700	0
26/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.31700	7.94700	0
26/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.36700	7.99700	0
26/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.11600	7.73400	0
26/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.16600	7.78400	0
26/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.21600	7.83400	0
26/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00300	0
26/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.26600	7.88400	0
26/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.36600	7.98300	0
26/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.71700	8.34700	0
26/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.46600	8.08300	0
26/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.51600	8.13300	0
26/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.66600	8.28300	0
26/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00200	0
26/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.81600	8.43300	0
26/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.11600	8.73200	0
26/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.21600	8.83200	0
26/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.86700	9.49700	0
26/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.91700	9.54700	0
26/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.96700	9.59700	0
26/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.01700	9.64700	0
26/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.06700	9.69700	0
26/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.11700	9.74700	0
26/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.16700	9.79700	0
26/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.26700	9.89700	0
26/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.31700	9.94700	0
26/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.36700	9.99700	0
26/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00100	0
26/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.11500	9.73200	0
26/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.16500	9.78100	0
26/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.21500	9.83100	0
26/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.26500	9.88100	0
26/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.36500	9.98100	0
26/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.71700	10.34700	0
26/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.46500	10.08100	0
26/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.51500	10.13100	0
26/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.66500	10.28100	0
26/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.81500	10.43100	0
26/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.11500	10.73100	0
26/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.21500	10.83100	0
26/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.48270	6.56910	4,808
26/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.92900	4.01000	0
26/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.87900	3.96000	0
26/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.82900	3.91000	0
26/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.77900	3.86000	0
26/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.67900	3.76000	0
26/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.62900	3.71000	0
26/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.57900	3.66000	0
26/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.52900	3.61000	0
26/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.47900	3.56000	0
26/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.42900	3.51000	0
26/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.37900	3.46000	0
26/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.32900	3.41000	0
26/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.27900	3.36000	0
26/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.22900	3.31000	0
26/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.17900	3.26000	0
26/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.92900	3.01000	0
26/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.87900	2.96000	0
26/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.82900	2.91000	0
26/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.77900	2.86000	0
26/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.67900	2.76000	0
26/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.62900	2.71000	0
26/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.57900	2.66000	0
26/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.52900	2.61000	0
26/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.47900	2.56000	0
26/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.42900	2.51000	0
26/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.37900	2.46000	0
26/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.32900	2.41000	0
26/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.27900	2.36000	0
26/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.22900	2.31000	0
26/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.17900	2.26000	0
26/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.92900	2.01000	0
26/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.87900	1.96000	0
26/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.82900	1.91000	0
26/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.77900	1.86000	0
26/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.67900	1.76000	0
26/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.62900	1.71000	0
26/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.57900	1.66000	0
26/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.52900	1.61000	0
26/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.47900	1.56000	0
26/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.42900	1.51000	0
26/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.37900	1.46000	0
26/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.32900	1.41000	0
26/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.27900	1.36000	0
26/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.22900	1.31000	0
26/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.17900	1.26000	0
26/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.93000	1.01100	0
26/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.88000	0.96100	0
26/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.83000	0.91100	0
26/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.78000	0.86100	0
26/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
26/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.68200	0.76200	0
26/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.63200	0.71200	0
26/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
26/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.58400	0.66300	0
26/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00500	0.00300	0
26/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.53500	0.61400	0
26/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00600	0.00400	0
26/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.48700	0.56500	0
26/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00800	0.00500	0
26/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.44000	0.51700	0
26/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01100	0.00700	0
26/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.39300	0.46900	0
26/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01400	0.00900	0
26/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.34800	0.42200	0
26/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01900	0.01200	0
26/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.30400	0.37600	0
26/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02500	0.01600	0
26/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.26100	0.33100	0
26/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.03200	0.02100	0
26/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.22100	0.28700	0
26/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.04200	0.02700	0
26/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.07600	0.10400	0
26/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.14700	0.09400	0
26/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.06100	0.08300	0
26/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.18200	0.12300	0
26/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.04800	0.06600	0
26/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.21900	0.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.03900	0.05300	0
26/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.26000	0.19300	0
26/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.03100	0.04200	0
26/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.30200	0.23200	0
26/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.02400	0.03300	0
26/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.34500	0.27300	0
26/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.01900	0.02600	0
26/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.39000	0.31600	0
26/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.01600	0.02100	0
26/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.43700	0.36100	0
26/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19200	0.19800	0
26/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.60900	0.52900	0
26/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18100	0.18500	200
26/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.64800	0.56600	0
26/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00800	0.01000	0
26/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.57900	0.50000	0
26/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00600	0.00800	0
26/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.62700	0.54800	0
26/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00500	0.00700	0
26/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.67600	0.59700	0
26/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00400	0.00500	0
26/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.72500	0.64500	0
26/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00400	0.00400	0
26/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.77500	0.69400	0
26/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00300	0.00300	0
26/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.82400	0.74300	0
26/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.07100	1.99000	0
26/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.12100	2.04000	0
26/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.17100	2.09000	0
26/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.22100	2.14000	0
26/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.32100	2.24000	0
26/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.37100	2.29000	0
26/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.42100	2.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.47100	2.39000	0
26/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.52100	2.44000	0
26/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.57100	2.49000	0
26/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.62100	2.54000	0
26/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.67100	2.59000	0
26/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.72100	2.64000	0
26/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.77100	2.69000	0
26/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.82100	2.74000	0
26/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.07100	3.99000	0
26/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.12100	4.04000	0
26/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.17100	4.09000	0
26/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.22100	4.14000	0
26/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.32100	4.24000	0
26/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.37100	4.29000	0
26/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.42100	4.34000	0
26/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.47100	4.39000	0
26/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.52100	4.44000	0
26/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.57100	4.49000	0
26/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.62100	4.54000	0
26/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.67100	4.59000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.72100	4.64000	0
26/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.77100	4.69000	0
26/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.82100	4.74000	0
26/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.07100	5.99000	0
26/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.12100	6.04000	0
26/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.17100	6.09000	0
26/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.22100	6.14000	0
26/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.32100	6.24000	0
26/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.37100	6.29000	0
26/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.42100	6.34000	0
26/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.47100	6.39000	0
26/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.52100	6.44000	0
26/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.57100	6.49000	0
26/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.62100	6.54000	0
26/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.67100	6.59000	0
26/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.72100	6.64000	0
26/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.77100	6.69000	0
26/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.82100	6.74000	0
26/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.07100	7.99000	0
26/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.12100	8.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.17100	8.09000	0
26/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.22100	8.14000	0
26/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.32100	8.24000	0
26/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.37100	8.29000	0
26/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.42100	8.34000	0
26/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.47100	8.39000	0
26/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.52100	8.44000	0
26/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.57100	8.49000	0
26/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.62100	8.54000	0
26/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.67100	8.59000	0
26/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.72100	8.64000	0
26/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.77100	8.69000	0
26/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.82100	8.74000	0
26/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.37010	7.52340	0
26/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.07300	0.18500	0
26/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.06200	0.02300	0
26/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.05200	0.14400	0
26/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.09100	0.03200	0
26/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.03700	0.10700	0
26/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.12600	0.04500	0
26/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.14900	0.21800	0
26/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.27900	0.19500	0
27/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.13270	8.16320	900
27/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.85900	4.89000	0
27/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.18200	4.21200	0
27/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.08200	4.11200	0
27/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.03200	4.06200	0
27/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.09800	4.12900	0
27/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.04800	4.07900	0
27/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.99800	4.02900	0
27/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.06000	4.09000	0
27/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.01000	4.04000	0
27/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.96000	3.99000	0
27/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.91000	3.94000	0
27/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.86000	3.89000	0
27/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.81000	3.84000	0
27/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.76000	3.79000	0
27/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.71000	3.74000	0
27/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.66000	3.69000	0
27/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.61000	3.64000	0
27/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.56000	3.59000	0
27/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.51000	3.54000	0
27/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.46000	3.49000	0
27/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.41000	3.44100	0
27/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.13200	3.16200	0
27/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.08200	3.11200	0
27/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.03200	3.06200	0
27/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.09900	3.12900	0
27/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.04900	3.07900	0
27/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.99900	3.02900	0
27/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.06100	3.09100	0
27/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.01100	3.04100	0
27/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.96100	2.99200	0
27/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.91100	2.94200	0
27/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.86200	2.89200	0
27/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.81200	2.84200	0
27/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.76200	2.79200	0
27/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.71200	2.74200	0
27/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.66200	2.69300	0
27/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
27/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.61300	2.64300	0
27/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.56300	2.59300	0
27/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.51300	2.54400	0
27/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00500	0
27/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.46400	2.49400	0
27/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
27/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.41400	2.44400	0
27/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00500	0.00500	0
27/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.13200	2.16200	0
27/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.08200	2.11200	0
27/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.03200	2.06200	0
27/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.10000	2.13100	0
27/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.05100	2.08100	0
27/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
27/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.00100	2.03200	0
27/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.06700	2.09700	0
27/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
27/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.01800	2.04800	0
27/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
27/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.96900	1.99800	0
27/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.00900	0
27/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.92000	1.95000	0
27/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.01100	0
27/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.87100	1.90100	0
27/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01200	0.01200	0
27/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.82200	1.85200	0
27/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.01300	0
27/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.77400	1.80400	0
27/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01500	0.01500	0
27/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.72500	1.75600	0
27/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01600	0.01700	0
27/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.67700	1.70700	0
27/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01800	0.01800	0
27/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.62900	1.66000	0
27/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02000	0.02100	0
27/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.58100	1.61200	0
27/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02200	0.02300	0
27/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.53400	1.56400	0
27/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02500	0.02500	0
27/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.48600	1.51700	0
27/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02700	0.02800	0
27/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.43900	1.47000	0
27/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03000	0.03100	0
27/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.13200	1.16200	0
27/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.08200	1.11200	0
27/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.03300	1.06300	0
27/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.11600	1.14800	0
27/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01800	0.01900	0
27/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.06700	1.10000	0
27/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01900	0.02100	0
27/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.02000	1.05300	0
27/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02200	0.02400	0
27/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.11800	1.15100	0
27/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05900	0.06200	0
27/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.07400	1.10700	0
27/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06500	0.06800	0
27/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.03300	1.06400	0
27/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07400	0.07500	0
27/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.99400	1.02400	0
27/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08500	0.08500	0
27/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.95500	0.98500	0
27/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09600	0.09600	0
27/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.91700	0.94700	0
27/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10800	0.10800	0
27/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.88000	0.91000	0
27/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12100	0.12100	0
27/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.84400	0.87300	0
27/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13500	0.13400	0
27/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.80900	0.83800	0
27/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15000	0.14900	0
27/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.77600	0.80400	0
27/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16700	0.16500	0
27/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.74300	0.77100	0
27/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18400	0.18200	0
27/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.98200	1.03200	0
27/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.24900	0.26900	0
27/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.94800	0.99900	0
27/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26500	0.28600	0
27/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.91500	0.99500	0
27/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.28200	0.33200	0
27/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.21100	0.23800	1,430
27/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.07900	0.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.42100	0.44800	100
27/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.22300	0.21900	0
27/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.39500	0.42000	0
27/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.24700	0.24100	0
27/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.36900	0.39400	0
27/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.27100	0.26500	0
27/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.34500	0.36900	1,200
27/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.29700	0.29000	0
27/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.49500	0.51800	0
27/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.38600	0.37900	0
27/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.47200	0.49500	0
27/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.41300	0.40600	0
27/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.45000	0.47300	500
27/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.44100	0.43400	0
27/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.57500	0.59300	0
27/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.50500	0.49400	0
27/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.55100	0.56800	0
27/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.53100	0.51900	0
27/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.52800	0.54500	0
27/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.55800	0.54600	0
27/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.37900	0.39800	0
27/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.57000	0.55900	0
27/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.36300	0.38100	4,400
27/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.60400	0.59200	0
27/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.34700	0.36600	0
27/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.63800	0.62700	0
27/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.33300	0.35100	0
27/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67400	0.66200	0
27/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.31900	0.33700	0
27/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.71000	0.69800	0
27/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.30600	0.32300	0
27/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.74700	0.73400	0
27/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.29400	0.31000	0
27/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.78500	0.77100	0
27/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.28200	0.29800	0
27/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.82300	0.80900	0
27/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.37800	0.39100	30,000
27/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.85800	0.84200	0
27/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.26000	0.27600	0
27/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.90100	0.88700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.25000	0.26500	500
27/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.94100	0.92600	0
27/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00500	0
27/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.97100	0.94300	0
27/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.10900	0.12200	3,000
27/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.01100	0.99300	0
27/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00400	0
27/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.07000	1.04200	0
27/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.12000	1.09100	0
27/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.17000	1.14100	0
27/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.21900	1.19000	0
27/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.26900	1.24000	0
27/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.07900	0.09000	500
27/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.28100	1.26100	0
27/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.17800	0.19000	0
27/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.31900	1.30100	0
27/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17100	0.18300	500
27/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.36200	1.34400	0
27/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.06800	0.07800	0
27/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.42000	1.39900	0
27/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16000	0.17100	0
27/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.45100	1.43200	0
27/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.56800	1.53900	0
27/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05800	0.06800	0
27/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.56000	1.53900	0
27/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.66800	1.63900	0
27/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00100	26,596
27/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.71800	1.68900	0
27/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.76800	1.73800	0
27/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13100	0.14100	0
27/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.72200	1.70200	0
27/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.12700	0.13700	0
27/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.76800	1.74800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.91800	1.88800	0
27/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.96800	1.93800	0
27/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04100	0.04900	0
27/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.94300	1.92000	0
27/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03900	0.04700	0
27/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.99100	1.96800	0
27/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03800	0.04500	0
27/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.04000	2.01600	0
27/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.10600	0.11500	0
27/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.04700	2.02600	0
27/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10300	0.11200	0
27/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.09400	2.07300	0
27/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10000	0.10900	0
27/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.14100	2.12000	0
27/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09600	0.10500	300
27/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.18700	2.16600	0
27/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09300	0.10200	0
27/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.23400	2.21300	0
27/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09000	0.09900	0
27/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.28100	2.26000	0
27/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.08700	0.09500	0
27/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.32800	2.30600	0
27/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08400	0.09200	0
27/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.37500	2.35300	0
27/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08100	0.09000	0
27/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.42200	2.40100	0
27/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.07900	0.08700	0
27/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.47000	2.44800	0
27/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07600	0.08400	0
27/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.51700	2.49500	0
27/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.07400	0.08200	0
27/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.56500	2.54300	0
27/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07200	0.07900	0
27/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.61300	2.59000	0
27/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12900	0.13400	30,000
27/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.60900	2.58500	0
27/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.86800	2.83800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.91800	2.88800	0
27/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.96800	2.93800	0
27/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.01800	2.98800	0
27/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.06800	3.03800	0
27/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.11800	3.08800	0
27/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.31800	3.28800	0
27/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05000	0.05600	0
27/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.19100	3.16700	0
27/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.41800	3.38800	0
27/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.46800	3.43800	0
27/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.51800	3.48800	0
27/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.56800	3.53800	0
27/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.61800	3.58800	0
27/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.66800	3.63800	0
27/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.71800	3.68800	0
27/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.76800	3.73800	0
27/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.81800	3.78800	0
27/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.86800	3.83800	0
27/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.91800	3.88800	0
27/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.96800	3.93800	0
27/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00300	0.00800	0
27/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.90500	3.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00300	0.00800	0
27/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.95500	3.92900	0
27/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00300	0.00800	0
27/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.00500	3.97900	0
27/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03300	0.03800	0
27/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.97400	3.94900	0
27/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03300	0.03800	0
27/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.02400	3.99900	0
27/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03200	0.03700	0
27/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.07300	4.04800	0
27/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03100	0.03600	0
27/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.12200	4.09700	0
27/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03000	0.03500	0
27/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.17100	4.14600	0
27/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02900	0.03400	0
27/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.22000	4.19500	0
27/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02800	0.03300	0
27/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.26900	4.24400	0
27/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02700	0.03200	0
27/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.31800	4.29300	0
27/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02600	0.03100	0
27/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.36700	4.34200	0
27/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02500	0.03000	0
27/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.41600	4.39100	0
27/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02400	0.02900	0
27/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.46500	4.44000	0
27/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02300	0.02800	0
27/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.51400	4.48900	0
27/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02300	0.02800	0
27/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.56400	4.53900	0
27/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02200	0.02700	0
27/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.61300	4.58800	0
27/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.86800	4.83800	0
27/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.91800	4.88800	0
27/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.96800	4.93800	0
27/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.01800	4.98800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.06800	5.03800	0
27/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.11800	5.08800	0
27/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.31800	5.28800	0
27/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01500	0.02000	0
27/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.15600	5.13100	0
27/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.41800	5.38800	0
27/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.46800	5.43800	0
27/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.51800	5.48800	0
27/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.61800	5.58800	0
27/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.66800	5.63800	0
27/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.71800	5.68800	0
27/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.76800	5.73800	0
27/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.81800	5.78800	0
27/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.91800	5.88800	0
27/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.96800	5.93800	0
27/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.90200	5.87100	0
27/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.95200	5.92100	0
27/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.00200	5.97100	0
27/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00900	0.01300	0
27/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.95000	5.92400	0
27/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00900	0.01300	0
27/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.00000	5.97400	0
27/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00900	0.01300	0
27/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.05000	6.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00800	0.01200	0
27/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.09900	6.07300	0
27/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00800	0.01100	0
27/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.14900	6.12200	0
27/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00700	0.01100	0
27/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.19800	6.17200	0
27/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00700	0.01000	0
27/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.24800	6.22100	0
27/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00700	0.01000	0
27/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.29800	6.27100	0
27/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00600	0.00900	0
27/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.34700	6.32000	0
27/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00600	0.00900	0
27/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.39700	6.37000	0
27/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00600	0.00800	0
27/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.44700	6.41900	0
27/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00500	0.00800	0
27/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.49600	6.46900	0
27/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00500	0.00700	0
27/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.54600	6.51800	0
27/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00500	0.00700	0
27/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.59600	6.56800	0
27/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.86800	6.83800	0
27/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.91800	6.88800	0
27/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.01800	6.98800	0
27/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.06800	7.03800	0
27/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.11800	7.08800	0
27/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.14400	7.11400	0
27/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.81800	7.78800	0
27/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.91800	7.88800	0
27/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.96800	7.93800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.90200	7.87100	0
27/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.95200	7.92100	0
27/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.00200	7.97100	0
27/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.94200	7.91200	0
27/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.99200	7.96200	0
27/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.04200	8.01200	0
27/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.09200	8.06200	0
27/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.14200	8.11200	0
27/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.19200	8.16200	0
27/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.24200	8.21200	0
27/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.29200	8.26200	0
27/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.34200	8.31200	0
27/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.39200	8.36200	0
27/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.44200	8.41200	0
27/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.49200	8.46200	0
27/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.54200	8.51200	0
27/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.59200	8.56200	0
27/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.86800	8.83800	0
27/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.91800	8.88800	0
27/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.01800	8.98800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.06800	9.03800	0
27/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.11800	9.08800	0
27/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.81800	9.78800	0
27/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.45780	11.45840	641
27/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.22000	3.21900	0
27/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.07000	3.06900	0
27/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.97000	2.96900	0
27/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.92000	2.91900	0
27/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.87000	2.86900	0
27/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.77000	2.76900	0
27/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.72000	2.71900	0
27/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.57000	2.56900	0
27/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.52000	2.51900	0
27/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.47000	2.46900	0
27/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.42000	2.41900	0
27/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.37000	2.36900	0
27/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.32000	2.31900	0
27/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.27000	2.26900	0
27/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.22000	2.21900	0
27/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.17000	2.16900	0
27/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.12000	2.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.07000	2.06900	0
27/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.02000	2.01900	0
27/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.97000	1.96900	0
27/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.92000	1.91900	0
27/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.87000	1.86900	0
27/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.82000	1.82000	0
27/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.77000	1.77000	0
27/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.72100	1.72000	0
27/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.67100	1.67000	0
27/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.62100	1.62000	0
27/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.57100	1.57000	0
27/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.52100	1.52000	0
27/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.47100	1.47000	0
27/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.42100	1.42100	0
27/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.37200	1.37100	0
27/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.32200	1.32100	0
27/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.27200	1.27200	0
27/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.22300	1.22200	0
27/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.17300	1.17200	0
27/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.12400	1.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.07400	1.07300	0
27/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.02500	1.02400	0
27/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00500	0.00500	0
27/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.97600	0.97500	0
27/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00600	0.00600	0
27/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.92800	0.92700	0
27/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00800	0.00800	0
27/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.87900	0.87900	0
27/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00900	0.01000	0
27/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.83100	0.83100	0
27/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01100	0.01200	0
27/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.78400	0.78400	0
27/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01400	0.01500	0
27/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.73700	0.73700	0
27/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01700	0.01800	0
27/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.69000	0.69100	0
27/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.02200	0
27/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.64400	0.64600	0
27/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02400	0.02700	0
27/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.59800	0.60100	0
27/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02800	0.03200	0
27/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.55400	0.55800	0
27/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03400	0.03900	0
27/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.51000	0.51500	0
27/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.04000	0.04600	0
27/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.46800	0.47400	0
27/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.04800	0.05500	0
27/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.42600	0.43400	0
27/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.05600	0.06500	0
27/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.38600	0.39500	0
27/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.06600	0.07600	0
27/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.34800	0.35800	0
27/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.07800	0.08900	0
27/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.31100	0.32200	0
27/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.09100	0.10300	0
27/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.27500	0.28800	0
27/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.10500	0.11900	0
27/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.24200	0.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.12200	0.13700	0
27/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.21100	0.22600	0
27/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.14100	0.15700	0
27/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.18200	0.19800	0
27/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.16200	0.17900	0
27/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.16000	0.17600	0
27/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.19000	0.20700	0
27/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.14000	0.15700	0
27/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.22000	0.23800	0
27/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.12300	0.13900	0
27/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.25300	0.27000	0
27/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.10800	0.12300	0
27/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.28800	0.30400	0
27/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.09400	0.10800	0
27/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.32400	0.33900	0
27/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.08200	0.09600	0
27/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.36200	0.37700	0
27/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.07100	0.08400	0
27/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.40100	0.41500	0
27/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.06200	0.07400	0
27/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.44200	0.45500	0
27/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.05400	0.06500	0
27/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.48400	0.49600	0
27/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.04700	0.05700	0
27/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.52700	0.53800	0
27/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.04100	0.05000	0
27/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.57100	0.58100	0
27/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03500	0.04400	0
27/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.61500	0.62500	0
27/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03100	0.03900	0
27/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.66100	0.67000	0
27/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.02700	0.03400	0
27/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.70700	0.71500	0
27/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.47600	0.47800	50
27/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.86800	0.87000	0
27/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.45700	0.45900	0
27/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.89900	0.90100	0
27/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.01800	0.02300	0
27/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.84800	0.85400	0
27/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.01500	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.89500	0.90100	0
27/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01300	0.01800	28
27/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.94300	0.94900	0
27/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.01200	0.01600	0
27/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.99200	0.99700	0
27/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01000	0.01400	0
27/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.04000	1.04500	0
27/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00900	0.01200	0
27/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.08900	1.09300	0
27/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00800	0.01100	0
27/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.13800	1.14200	0
27/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00700	0.01000	0
27/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.18700	1.19100	0
27/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00600	0.00800	0
27/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.23600	1.23900	0
27/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00500	0.00700	0
27/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.28500	1.28800	0
27/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00500	0.00700	8,032
27/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.33500	1.33800	0
27/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00400	0.00600	0
27/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.38400	1.38700	0
27/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00400	0.00500	0
27/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.43400	1.43600	0
27/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00500	0
27/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.48300	1.48600	0
27/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00400	0
27/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.53300	1.53500	0
27/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.12500	0.12700	0
27/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.53300	1.53500	0
27/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.11800	0.11900	0
27/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.57600	1.57700	0
27/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11100	0.11200	0
27/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.61900	1.62000	0
27/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.73200	1.73400	0
27/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.78200	1.78300	0
27/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.83100	1.83300	0
27/05/2010	£ / R On 14-June-10	13.00	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
27/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.88100	1.88300	0
27/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.93100	1.93300	0
27/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.98100	1.98300	0
27/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.03100	2.03200	0
27/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.08100	2.08200	0
27/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.13100	2.13200	0
27/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.18100	2.18200	0
27/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.23100	2.23200	0
27/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	11,194
27/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.28100	2.28200	0
27/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.33100	2.33200	0
27/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.38100	2.38200	0
27/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.43100	2.43200	0
27/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.48000	2.48200	0
27/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.53000	2.53200	0
27/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.58000	2.58200	0
27/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.63000	2.63200	0
27/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.68000	2.68200	0
27/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.73000	2.73200	0
27/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.78000	2.78100	0
27/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.83000	2.83100	0
27/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.88000	2.88100	0
27/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.93000	2.93100	0
27/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.98000	2.98100	0
27/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.03000	3.03100	0
27/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.08000	3.08100	0
27/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.13000	3.13100	0
27/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.18000	3.18100	0
27/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.23000	3.23100	0
27/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
27/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.28000	3.28100	0
27/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.38000	3.38100	0
27/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.43000	3.43100	0
27/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.48000	3.48100	0
27/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.53000	3.53100	0
27/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.58000	3.58100	0
27/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.63000	3.63100	0
27/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.68000	3.68100	0
27/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.73000	3.73100	0
27/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.78000	3.78100	0
27/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.83000	3.83100	0
27/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.88000	3.88100	0
27/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.93000	3.93100	0
27/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.98000	3.98100	0
27/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.03000	4.03100	0
27/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.08000	4.08100	0
27/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.13000	4.13100	0
27/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.18000	4.18100	0
27/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.23000	4.23100	0
27/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.28000	4.28100	0
27/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.33000	4.33100	0
27/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.38000	4.38100	0
27/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.43000	4.43100	0
27/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.48000	4.48100	0
27/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.53000	4.53100	0
27/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.58000	4.58100	0
27/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.63000	4.63100	0
27/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.68000	4.68100	0
27/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.73000	4.73100	0
27/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.78000	4.78100	0
27/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.83000	4.83100	0
27/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.88000	4.88100	0
27/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.93000	4.93100	0
27/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.98000	4.98100	0
27/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.03000	5.03100	0
27/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.08000	5.08100	0
27/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.13000	5.13100	0
27/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.18000	5.18100	0
27/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.23000	5.23100	0
27/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.28000	5.28100	0
27/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.33000	5.33100	0
27/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.38000	5.38100	0
27/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.43000	5.43100	0
27/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.48000	5.48100	0
27/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.53000	5.53100	0
27/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.58000	5.58100	0
27/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.63000	5.63100	0
27/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.68000	5.68100	0
27/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.73000	5.73100	0
27/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.78000	5.78100	0
27/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.83000	5.83100	0
27/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.88000	5.88100	0
27/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.93000	5.93100	0
27/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.98000	5.98100	0
27/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.03000	6.03100	0
27/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.08000	6.08100	0
27/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.13000	6.13100	0
27/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.18000	6.18100	0
27/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.23000	6.23100	0
27/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.28000	6.28100	0
27/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.33000	6.33100	0
27/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
27/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.38000	6.38100	0
27/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.43000	6.43100	0
27/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.48000	6.48100	0
27/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.53000	6.53100	0
27/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.58000	6.58100	0
27/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.63000	6.63100	0
27/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.68000	6.68100	0
27/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.73000	6.73100	0
27/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.78000	6.78100	0
27/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.83000	6.83100	0
27/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.88000	6.88100	0
27/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.93000	6.93100	0
27/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.98000	6.98100	0
27/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.03000	7.03100	0
27/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.08000	7.08100	0
27/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.13000	7.13100	0
27/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.18000	7.18100	0
27/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.23000	7.23100	0
27/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.28000	7.28100	0
27/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.33000	7.33100	0
27/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.38000	7.38100	0
27/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.43000	7.43100	0
27/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.48000	7.48100	0
27/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.53000	7.53100	0
27/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.58000	7.58100	0
27/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.63000	7.63100	0
27/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.68000	7.68100	0
27/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.73000	7.73100	0
27/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.78000	7.78100	0
27/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.83000	7.83100	0
27/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.88000	7.88100	0
27/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.93000	7.93100	0
27/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.98000	7.98100	0
27/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.03000	8.03100	0
27/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.08000	8.08100	0
27/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.13000	8.13100	0
27/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.18000	8.18100	0
27/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.23000	8.23100	0
27/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.28000	8.28100	0
27/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.33000	8.33100	0
27/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.38000	8.38100	0
27/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.43000	8.43100	0
27/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.48000	8.48100	0
27/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.53000	8.53100	0
27/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.58000	8.58100	0
27/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.63000	8.63100	0
27/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.68000	8.68100	0
27/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.73000	8.73100	0
27/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.78000	8.78100	0
27/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.83000	8.83100	0
27/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.88000	8.88100	0
27/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.93000	8.93100	0
27/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.98000	8.98100	0
27/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.03000	9.03100	0
27/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.08000	9.08100	0
27/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.13000	9.13100	0
27/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.18000	9.18100	0
27/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.23000	9.23100	0
27/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.28000	9.28100	0
27/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.43000	9.43100	0
27/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.48000	9.48100	0
27/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.53000	9.53100	0
27/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.58000	9.58100	0
27/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.63000	9.63100	0
27/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.68000	9.68100	0
27/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.73000	9.73100	0
27/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.78000	9.78100	0
27/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.83000	9.83100	0
27/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.88000	9.88100	0
27/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.93000	9.93100	0
27/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.98000	9.98100	0
27/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.03000	10.03100	0
27/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.08000	10.08100	0
27/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.13000	10.13100	0
27/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.18000	10.18100	0
27/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.23000	10.23100	0
27/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.28000	10.28100	0
27/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.33000	10.33100	0
27/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.38000	10.38100	0
27/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.43000	10.43100	0
27/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.48000	10.48100	0
27/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.53000	10.53100	0
27/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.58000	10.58100	0
27/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.63000	10.63100	0
27/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.68000	10.68100	0
27/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.73000	10.73100	0
27/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.78000	10.78100	0
27/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.83000	10.83100	0
27/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.88000	10.88100	0
27/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.93000	10.93100	0
27/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.98000	10.98100	0
27/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.03000	11.03100	0
27/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.08000	11.08100	0
27/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.13000	11.13100	0
27/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.18000	11.18100	0
27/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.23000	11.23100	0
27/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08610	0.08670	0
27/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01462	0.01522	0
27/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
27/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00489	0.00541	0
27/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00029	0.00021	0
27/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00602	0.00643	0
27/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00282	0.00263	0
27/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00060	0.00072	0
27/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00600	0.00552	0
27/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.72490	9.73480	2,142
27/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.12700	2.13300	0
27/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.07700	2.08300	0
27/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.02700	2.03300	0
27/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.97700	1.98300	0
27/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.92700	1.93300	0
27/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.87700	1.88300	0
27/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.82700	1.83300	0
27/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.72700	1.73300	0
27/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.67700	1.68300	0
27/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.62700	1.63300	0
27/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
27/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.89500	1.90200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.02000	0.01700	0
27/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.84700	1.85300	0
27/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.02200	0.01800	0
27/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.79900	1.80500	0
27/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02400	0.02000	0
27/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.75100	1.75800	0
27/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02600	0.02300	0
27/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.65600	1.66300	0
27/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.03100	0.02800	0
27/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.27700	1.28400	0
27/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.56200	1.56800	0
27/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.03700	0.03300	0
27/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.51600	1.52200	0
27/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.04100	0.03700	0
27/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.12700	1.13400	0
27/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.07800	1.08400	0
27/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
27/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.37800	1.38400	0
27/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.05300	0.04900	0
27/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.97900	0.98500	0
27/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00200	0
27/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.92900	0.93500	0
27/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00200	0
27/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.24300	1.24900	0
27/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.06800	0.06400	0
27/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.83100	0.83700	0
27/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00400	0
27/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.73300	0.74000	0
27/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00700	0
27/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.68500	0.69200	0
27/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.00900	0
27/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.63700	0.64400	0
27/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01100	0.01100	0
27/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.99600	0.99800	0
27/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.12100	0.11300	0
27/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.95900	0.96100	0
27/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.13400	0.12600	0
27/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.92300	0.92600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.14800	0.14100	0
27/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.88800	0.89100	0
27/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.16300	0.15600	0
27/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.82000	0.82400	0
27/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.19500	0.18900	0
27/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.32500	0.33700	0
27/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.04900	0.05400	0
27/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.75600	0.76100	0
27/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.23100	0.22600	0
27/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.72600	0.73100	0
27/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.25100	0.24600	0
27/05/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.48800	0.49700	0
27/05/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.20900	0.20900	1,500
27/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.18100	0.19600	0
27/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.10500	0.11300	0
27/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.64000	0.64800	0
27/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.31500	0.31300	0
27/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.12900	0.14000	0
27/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.15300	0.15700	0
27/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.11000	0.12000	0
27/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.18400	0.18700	0
27/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.56200	0.57200	0
27/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.38700	0.38700	0
27/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.07800	0.08800	0
27/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.25200	0.25500	0
27/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.05600	0.06300	0
27/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.33000	0.33000	0
27/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.04700	0.05400	0
27/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.37100	0.37100	0
27/05/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.26700	0.27700	750
27/05/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.48800	0.48900	0
27/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.43600	0.44800	0
27/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.56100	0.56300	0
27/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.41900	0.43100	0
27/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.59400	0.59600	0
27/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.40300	0.41400	0
27/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.62800	0.62900	0
27/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.38700	0.39900	0
27/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66200	0.66400	0
27/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.35800	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.73300	0.73400	0
27/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01200	0.01400	0
27/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.73600	0.73100	0
27/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.33200	0.34300	0
27/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.80700	0.80800	0
27/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.31900	0.33000	0
27/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.84400	0.84500	0
27/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.30800	0.31800	60
27/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.88300	0.88300	0
27/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00600	0.00700	0
27/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.93000	0.92400	0
27/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.28600	0.29600	0
27/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.96100	0.96100	0
27/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00400	0.00500	0
27/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.02800	1.02200	0
27/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.12500	0.13100	2,530
27/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.04600	1.04300	0
27/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.25600	0.26600	0
27/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.08100	1.08100	0
27/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.17700	1.17000	0
27/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.27600	1.26900	0
27/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
27/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.32600	1.31900	0
27/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00200	0
27/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.37500	1.36900	0
27/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.20800	0.21700	0
27/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.33300	1.33200	0
27/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.20100	0.21000	0
27/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.37600	1.37500	0
27/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.19400	0.20300	0
27/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.41900	1.41800	0
27/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.18800	0.19700	0
27/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.46300	1.46200	0
27/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.17700	0.18500	0
27/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.55200	1.55000	0
27/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.72500	1.71800	0
27/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.16600	0.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.64100	1.63900	0
27/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.16100	0.16900	0
27/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.68600	1.68400	0
27/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00100	25
27/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.87400	1.86800	0
27/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.92400	1.91700	0
27/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.14700	0.15500	0
27/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.82200	1.82000	0
27/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.02400	2.01700	0
27/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.07400	2.06700	0
27/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.13500	0.14200	0
27/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.96000	1.95700	0
27/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.17400	2.16700	0
27/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04400	0.04700	0
27/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.13000	2.12400	0
27/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.27400	2.26700	0
27/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.32400	2.31700	0
27/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.37400	2.36700	0
27/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.11300	0.12000	0
27/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.23800	2.23500	0
27/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.10900	0.11600	0
27/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.28400	2.28100	0
27/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.10600	0.11300	0
27/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.33100	2.32800	0
27/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.10300	0.10900	0
27/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.37800	2.37400	0
27/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.10000	0.10600	0
27/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.42500	2.42100	0
27/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.09700	0.10300	0
27/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.47200	2.46800	0
27/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.72400	2.71700	0
27/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.09100	0.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.56600	2.56200	0
27/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.08800	0.09400	0
27/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.61300	2.60900	0
27/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08100	0.08600	0
27/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.75600	2.75100	0
27/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.07500	0.07900	0
27/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.90000	2.89400	0
27/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.06300	0.06700	0
27/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.18800	3.18200	0
27/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.06000	0.06400	0
27/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.28500	3.27900	0
27/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.87400	3.86700	0
27/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.92400	3.91700	0
27/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.97400	3.96700	0
27/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.02400	4.01700	0
27/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.07400	4.06700	0
27/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.12400	4.11700	0
27/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.17400	4.16700	0
27/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.27400	4.26700	0
27/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.32400	4.31700	0
27/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.37400	4.36700	0
27/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.04000	0
27/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.16300	4.15500	0
27/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03700	0.03900	0
27/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.21200	4.20400	0
27/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03600	0.03800	0
27/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.26100	4.25300	0
27/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03600	0
27/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.31000	4.30100	0
27/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03300	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.40800	4.39900	0
27/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.72400	4.71700	0
27/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03100	0.03100	0
27/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.50600	4.49600	0
27/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03000	0.03000	0
27/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.55500	4.54500	0
27/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02700	0.02700	0
27/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.70200	4.69200	0
27/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02400	0.02400	0
27/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.84900	4.83900	0
27/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02000	0.01900	0
27/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.14500	5.13400	0
27/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01900	0.01800	0
27/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.24400	5.23300	0
27/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.87400	5.86700	0
27/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.92400	5.91700	0
27/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.97400	5.96700	0
27/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.02400	6.01700	0
27/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.07400	6.06700	0
27/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.12400	6.11700	0
27/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.17400	6.16700	0
27/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.27400	6.26700	0
27/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.32400	6.31700	0
27/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.37400	6.36700	0
27/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01100	0.00900	0
27/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.13600	6.12400	0
27/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01000	0.00900	0
27/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.18500	6.17400	0
27/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01000	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.23500	6.22400	0
27/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00900	0.00800	0
27/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.28400	6.27300	0
27/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00800	0.00700	0
27/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.38300	6.37200	0
27/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.72400	6.71700	0
27/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00800	0.00700	0
27/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.48300	6.47200	0
27/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00700	0.00700	0
27/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.53200	6.52200	0
27/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00600	0.00600	0
27/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.68100	6.67100	0
27/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00500	0.00500	0
27/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.83000	6.82000	0
27/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.12900	7.11900	0
27/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00400	0.00300	0
27/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.22900	7.21800	0
27/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.87400	7.86700	0
27/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.92400	7.91700	0
27/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.97400	7.96700	0
27/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.02400	8.01700	0
27/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.07400	8.06700	0
27/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.12400	8.11700	0
27/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.17400	8.16700	0
27/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.27400	8.26700	0
27/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.32400	8.31700	0
27/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.37400	8.36700	0
27/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.12600	8.11600	0
27/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.17600	8.16600	0
27/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.22600	8.21600	0
27/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.27600	8.26600	0
27/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.37600	8.36600	0
27/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.72400	8.71700	0
27/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.47600	8.46600	0
27/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.52600	8.51600	0
27/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.67600	8.66600	0
27/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.82600	8.81600	0
27/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.12600	9.11600	0
27/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.22600	9.21600	0
27/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.87400	9.86700	0
27/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.92400	9.91700	0
27/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.97400	9.96700	0
27/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.02400	10.01700	0
27/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.07400	10.06700	0
27/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.12400	10.11700	0
27/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.17400	10.16700	0
27/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.27400	10.26700	0
27/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.32400	10.31700	0
27/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.37400	10.36700	0
27/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.12500	10.11500	0
27/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.17500	10.16500	0
27/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.22500	10.21500	0
27/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.27500	10.26500	0
27/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.37500	10.36500	0
27/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.72400	10.71700	0
27/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.47500	10.46500	0
27/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.52500	10.51500	0
27/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.67500	10.66500	0
27/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.82500	10.81500	0
27/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.12500	11.11500	0
27/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.22500	11.21500	0
27/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.52880	6.48270	5,258
27/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.97500	3.92900	0
27/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.92500	3.87900	0
27/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.87500	3.82900	0
27/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.82500	3.77900	0
27/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.72500	3.67900	0
27/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.67500	3.62900	0
27/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.62500	3.57900	0
27/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.57500	3.52900	0
27/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.52500	3.47900	0
27/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.47500	3.42900	0
27/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.42500	3.37900	0
27/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.37500	3.32900	0
27/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.32500	3.27900	0
27/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.27500	3.22900	0
27/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.22500	3.17900	0
27/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.97500	2.92900	0
27/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.92500	2.87900	0
27/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.87500	2.82900	0
27/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.82500	2.77900	0
27/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.72500	2.67900	0
27/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.67500	2.62900	0
27/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.62500	2.57900	0
27/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.57500	2.52900	0
27/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.52500	2.47900	0
27/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.47500	2.42900	0
27/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.42500	2.37900	0
27/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.37500	2.32900	0
27/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.32500	2.27900	0
27/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.27500	2.22900	0
27/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.22500	2.17900	0
27/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.97500	1.92900	0
27/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.92500	1.87900	0
27/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.87500	1.82900	0
27/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.82500	1.77900	0
27/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.72500	1.67900	0
27/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.67500	1.62900	0
27/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.62500	1.57900	0
27/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.57500	1.52900	0
27/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.52500	1.47900	0
27/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.47500	1.42900	0
27/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.42500	1.37900	0
27/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.37500	1.32900	0
27/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.32500	1.27900	0
27/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.27500	1.22900	0
27/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.22500	1.17900	0
27/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.97500	0.93000	0
27/05/2010	AU\$ / R On 14-June-10	5.50	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
27/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.92500	0.88000	0
27/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
27/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.87600	0.83000	0
27/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.82600	0.78000	0
27/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
27/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.72700	0.68200	0
27/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.67700	0.63200	0
27/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00300	0
27/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.62800	0.58400	0
27/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00500	0
27/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.57900	0.53500	0
27/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00400	0.00600	0
27/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.53100	0.48700	0
27/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00600	0.00800	0
27/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.48300	0.44000	0
27/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00800	0.01100	0
27/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.43600	0.39300	0
27/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01100	0.01400	0
27/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.38900	0.34800	0
27/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01400	0.01900	0
27/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.34300	0.30400	0
27/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01800	0.02500	0
27/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.29900	0.26100	0
27/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02400	0.03200	0
27/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.25600	0.22100	0
27/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03100	0.04200	0
27/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.08800	0.07600	0
27/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11300	0.14700	0
27/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.07100	0.06100	0
27/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.14600	0.18200	0
27/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.05600	0.04800	0
27/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.18100	0.21900	0
27/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.04400	0.03900	0
27/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.21900	0.26000	0
27/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.03500	0.03100	0
27/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.26000	0.30200	0
27/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.02800	0.02400	0
27/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.30300	0.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.02200	0.01900	0
27/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.34700	0.39000	0
27/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.01700	0.01600	0
27/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.39200	0.43700	0
27/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
27/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.57100	0.60900	0
27/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18800	0.18100	200
27/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.60900	0.64800	0
27/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00900	0.00800	0
27/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.53400	0.57900	0
27/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00700	0.00600	0
27/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.58200	0.62700	0
27/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00600	0.00500	0
27/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.63100	0.67600	0
27/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.67900	0.72500	0
27/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00400	0.00400	0
27/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.72900	0.77500	0
27/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00300	0.00300	0
27/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.77800	0.82400	0
27/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.02500	2.07100	0
27/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.07500	2.12100	0
27/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.12500	2.17100	0
27/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.17500	2.22100	0
27/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.27500	2.32100	0
27/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.32500	2.37100	0
27/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.37500	2.42100	0
27/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.42500	2.47100	0
27/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.47500	2.52100	0
27/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.52500	2.57100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.57500	2.62100	0
27/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.62500	2.67100	0
27/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.67500	2.72100	0
27/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.72500	2.77100	0
27/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.77500	2.82100	0
27/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.02500	4.07100	0
27/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.07500	4.12100	0
27/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.12500	4.17100	0
27/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.17500	4.22100	0
27/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.27500	4.32100	0
27/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.32500	4.37100	0
27/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.37500	4.42100	0
27/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.42500	4.47100	0
27/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.47500	4.52100	0
27/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.52500	4.57100	0
27/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.57500	4.62100	0
27/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.62500	4.67100	0
27/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.67500	4.72100	0
27/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.72500	4.77100	0
27/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.77500	4.82100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.02500	6.07100	0
27/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.07500	6.12100	0
27/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.12500	6.17100	0
27/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.17500	6.22100	0
27/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.27500	6.32100	0
27/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.32500	6.37100	0
27/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.37500	6.42100	0
27/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.42500	6.47100	0
27/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.47500	6.52100	0
27/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.52500	6.57100	0
27/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.57500	6.62100	0
27/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.62500	6.67100	0
27/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.67500	6.72100	0
27/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.72500	6.77100	0
27/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.77500	6.82100	0
27/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.02500	8.07100	0
27/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.07500	8.12100	0
27/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.12500	8.17100	0
27/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.17500	8.22100	0
27/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.27500	8.32100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.32500	8.37100	0
27/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.37500	8.42100	0
27/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.42500	8.47100	0
27/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.47500	8.52100	0
27/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.52500	8.57100	0
27/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.57500	8.62100	0
27/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.62500	8.67100	0
27/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.67500	8.72100	0
27/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.72500	8.77100	0
27/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.77500	8.82100	0
27/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.41160	7.37010	0
27/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.10000	0.07300	0
27/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.04600	0.06200	0
27/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.06800	0.05200	0
27/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.06400	0.09100	0
27/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.04900	0.03700	0
27/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.09500	0.12600	0
27/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.16100	0.14900	0
27/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.24900	0.27900	0
28/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.05620	8.13270	900
28/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.78500	4.85900	0
28/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.10700	4.18200	0
28/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.00700	4.08200	0
28/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.95700	4.03200	0
28/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.02300	4.09800	0
28/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.97300	4.04800	0
28/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.92300	3.99800	0
28/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.98500	4.06000	0
28/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.93500	4.01000	0
28/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.88500	3.96000	0
28/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.83500	3.91000	0
28/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.78500	3.86000	0
28/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.73500	3.81000	0
28/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.68500	3.76000	0
28/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.63500	3.71000	0
28/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.58500	3.66000	0
28/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.53500	3.61000	0
28/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.48600	3.56000	0
28/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.43600	3.51000	0
28/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.38600	3.46000	0
28/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.33600	3.41000	0
28/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.05700	3.13200	0
28/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.00700	3.08200	0
28/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.95700	3.03200	0
28/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.02400	3.09900	0
28/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.97400	3.04900	0
28/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.92400	2.99900	0
28/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.98700	3.06100	0
28/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.93700	3.01100	0
28/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.88700	2.96100	0
28/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.83700	2.91100	0
28/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.78700	2.86200	0
28/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.73700	2.81200	0
28/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.68800	2.76200	0
28/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.63800	2.71200	0
28/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.58800	2.66200	0
28/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.53800	2.61300	0
28/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00400	0
28/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.48900	2.56300	0
28/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
28/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.43900	2.51300	0
28/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
28/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.38900	2.46400	0
28/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00500	0
28/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.34000	2.41400	0
28/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00500	0.00500	0
28/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.05700	2.13200	0
28/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.00700	2.08200	0
28/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.95700	2.03200	0
28/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.02500	2.10000	0
28/05/2010	\$ / R On 13-September-10	5.70	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
28/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.97600	2.05100	0
28/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.92600	2.00100	0
28/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.99300	2.06700	0
28/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
28/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.94400	2.01800	0
28/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
28/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.89500	1.96900	0
28/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.01000	0
28/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.84600	1.92000	0
28/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.01100	0
28/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.79800	1.87100	0
28/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01300	0.01200	0
28/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.74900	1.82200	0
28/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01400	0.01300	0
28/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.70100	1.77400	0
28/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01600	0.01500	0
28/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.65300	1.72500	0
28/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01800	0.01600	0
28/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.60500	1.67700	0
28/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02000	0.01800	0
28/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.55700	1.62900	0
28/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02200	0.02000	0
28/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.50900	1.58100	0
28/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02400	0.02200	0
28/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.46200	1.53400	0
28/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02700	0.02500	0
28/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.41500	1.48600	0
28/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03000	0.02700	0
28/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.36800	1.43900	0
28/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03300	0.03000	0
28/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.05800	1.13200	0
28/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.00800	1.08200	0
28/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.95800	1.03300	0
28/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.03900	1.11600	0
28/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.99300	1.06700	0
28/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
28/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.94800	1.02000	0
28/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02500	0.02200	0
28/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.05000	1.11800	0
28/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06500	0.05900	0
28/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.00900	1.07400	0
28/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07400	0.06500	0
28/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.97000	1.03300	0
28/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08500	0.07400	0
28/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.93100	0.99400	0
28/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09600	0.08500	0
28/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.89300	0.95500	0
28/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10800	0.09600	0
28/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.85700	0.91700	0
28/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12200	0.10800	0
28/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.82100	0.88000	0
28/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13600	0.12100	0
28/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.78600	0.84400	0
28/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15100	0.13500	0
28/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.75300	0.80900	0
28/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16800	0.15000	0
28/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.72000	0.77600	0
28/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18500	0.16700	0
28/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.68900	0.74300	0
28/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.20400	0.18400	0
28/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.95300	0.98200	0
28/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.29700	0.24900	0
28/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.92200	0.94800	0
28/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.31600	0.26500	0
28/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.89000	0.91500	0
28/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.33400	0.28200	0
28/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.15500	0.21100	1,430
28/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.09800	0.07900	0
28/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.37100	0.42100	100
28/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.24800	0.22300	0
28/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.34600	0.39500	0
28/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.27300	0.24700	0
28/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.32200	0.36900	0
28/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.29900	0.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.30200	0.34500	1,200
28/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32900	0.29700	0
28/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.45200	0.49500	0
28/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.41700	0.38600	0
28/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.43100	0.47200	0
28/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.44600	0.41300	0
28/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.41200	0.45000	500
28/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.47700	0.44100	0
28/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.53400	0.57500	0
28/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.53900	0.50500	0
28/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.51100	0.55100	0
28/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.56600	0.53100	0
28/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.48900	0.52800	0
28/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.59400	0.55800	0
28/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.34500	0.37900	0
28/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.61000	0.57000	0
28/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.33100	0.36300	4,400
28/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.64600	0.60400	0
28/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.31700	0.34700	0
28/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.68200	0.63800	0
28/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.30300	0.33300	1,000
28/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.71800	0.67400	0
28/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.29100	0.31900	0
28/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.75600	0.71000	0
28/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.27900	0.30600	0
28/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.79400	0.74700	0
28/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.26700	0.29400	0
28/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.83200	0.78500	0
28/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.25600	0.28200	0
28/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.87100	0.82300	0
28/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.37500	0.37800	30,000
28/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.93000	0.85800	0
28/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.23600	0.26000	0
28/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.95100	0.90100	0
28/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.22700	0.25000	500
28/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.99200	0.94100	0
28/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.04500	0.97100	0
28/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.09300	0.10900	3,000
28/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.07000	1.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.14400	1.07000	0
28/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.19400	1.12000	0
28/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.24400	1.17000	0
28/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.29400	1.21900	0
28/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.34400	1.26900	0
28/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.06800	0.07900	500
28/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.34500	1.28100	0
28/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.16100	0.17800	0
28/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.37600	1.31900	0
28/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.15500	0.17100	500
28/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.42000	1.36200	0
28/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05800	0.06800	0
28/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.48500	1.42000	0
28/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.14500	0.16000	0
28/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.51000	1.45100	0
28/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.64300	1.56800	0
28/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05000	0.05800	0
28/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.62700	1.56000	0
28/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.74300	1.66800	0
28/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
28/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.79300	1.71800	0
28/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.84300	1.76800	0
28/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.11800	0.13100	0
28/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.78300	1.72200	0
28/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.11500	0.12700	0
28/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.83000	1.76800	0
28/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.99300	1.91800	0
28/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.04300	1.96800	0
28/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.03500	0.04100	0
28/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.01200	1.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03300	0.03900	0
28/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.06000	1.99100	0
28/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03000	0.03800	0
28/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.10700	2.04000	0
28/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.09600	0.10600	0
28/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.11100	2.04700	0
28/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09300	0.10300	0
28/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.15800	2.09400	0
28/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08900	0.10000	0
28/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.20400	2.14100	0
28/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08600	0.09600	300
28/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.25100	2.18700	0
28/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.08300	0.09300	0
28/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.29800	2.23400	0
28/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.08100	0.09000	0
28/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.34600	2.28100	0
28/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.07800	0.08700	0
28/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.39300	2.32800	0
28/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.07500	0.08400	0
28/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.44000	2.37500	0
28/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.07300	0.08100	0
28/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.48800	2.42200	0
28/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.07100	0.07900	0
28/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.53600	2.47000	0
28/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.06800	0.07600	0
28/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.58300	2.51700	0
28/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.06600	0.07400	0
28/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.63100	2.56500	0
28/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.06400	0.07200	0
28/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.67900	2.61300	0
28/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11700	0.12900	30,000
28/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.67200	2.60900	0
28/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.94300	2.86800	0
28/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.99300	2.91800	0
28/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.04300	2.96800	0
28/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.09300	3.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.14300	3.06800	0
28/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.19300	3.11800	0
28/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.39300	3.31800	0
28/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04500	0.05000	0
28/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.26000	3.19100	0
28/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.49300	3.41800	0
28/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.54300	3.46800	0
28/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.59300	3.51800	0
28/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.64300	3.56800	0
28/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.69300	3.61800	0
28/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.74300	3.66800	0
28/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.79300	3.71800	0
28/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.84300	3.76800	0
28/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.89300	3.81800	0
28/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.94300	3.86800	0
28/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.99300	3.91800	0
28/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.04300	3.96800	0
28/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00300	0
28/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.97800	3.90500	0
28/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00300	0
28/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.02800	3.95500	0
28/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00300	0
28/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.07800	4.00500	0
28/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03000	0.03300	0
28/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.04500	3.97400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02900	0.03300	0
28/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.09400	4.02400	0
28/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02800	0.03200	0
28/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.14300	4.07300	0
28/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02700	0.03100	0
28/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.19200	4.12200	0
28/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02600	0.03000	0
28/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.24100	4.17100	0
28/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02500	0.02900	0
28/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.29000	4.22000	0
28/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02400	0.02800	0
28/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.33900	4.26900	0
28/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02300	0.02700	0
28/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.38800	4.31800	0
28/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02200	0.02600	0
28/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.43700	4.36700	0
28/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02200	0.02500	0
28/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.48700	4.41600	0
28/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02100	0.02400	0
28/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.53600	4.46500	0
28/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02000	0.02300	0
28/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.58500	4.51400	0
28/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02000	0.02300	0
28/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.63500	4.56400	0
28/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01900	0.02200	0
28/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.68400	4.61300	0
28/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.94300	4.86800	0
28/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.99300	4.91800	0
28/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.04300	4.96800	0
28/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.09300	5.01800	0
28/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.14300	5.06800	0
28/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.19300	5.11800	0
28/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.39300	5.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01300	0.01500	0
28/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.22800	5.15600	0
28/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.49300	5.41800	0
28/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.54300	5.46800	0
28/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.59300	5.51800	0
28/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.69300	5.61800	0
28/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.74300	5.66800	0
28/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.79300	5.71800	0
28/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.84300	5.76800	0
28/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.89300	5.81800	0
28/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.99300	5.91800	0
28/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.04300	5.96800	0
28/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.97700	5.90200	0
28/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.02700	5.95200	0
28/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.07700	6.00200	0
28/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00800	0.00900	0
28/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.02300	5.95000	0
28/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00700	0.00900	0
28/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.07200	6.00000	0
28/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00700	0.00900	0
28/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.12200	6.05000	0
28/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00700	0.00800	0
28/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.17200	6.09900	0
28/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00600	0.00800	0
28/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.22100	6.14900	0
28/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00600	0.00700	0
28/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.27100	6.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00600	0.00700	0
28/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.32100	6.24800	0
28/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00500	0.00700	0
28/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.37000	6.29800	0
28/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00500	0.00600	0
28/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.42000	6.34700	0
28/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00500	0.00600	0
28/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.47000	6.39700	0
28/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00500	0.00600	0
28/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.52000	6.44700	0
28/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00400	0.00500	0
28/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.56900	6.49600	0
28/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00400	0.00500	0
28/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.61900	6.54600	0
28/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00400	0.00500	0
28/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.66900	6.59600	0
28/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.94300	6.86800	0
28/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.99300	6.91800	0
28/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.09300	7.01800	0
28/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.14300	7.06800	0
28/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.19300	7.11800	0
28/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.21700	7.14400	0
28/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.89300	7.81800	0
28/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.99300	7.91800	0
28/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.04300	7.96800	0
28/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.97700	7.90200	0
28/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.02700	7.95200	0
28/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.07700	8.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.01600	7.94200	0
28/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.06600	7.99200	0
28/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.11600	8.04200	0
28/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.16600	8.09200	0
28/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.21600	8.14200	0
28/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.26600	8.19200	0
28/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.31600	8.24200	0
28/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.36600	8.29200	0
28/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.41600	8.34200	0
28/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.46600	8.39200	0
28/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.51500	8.44200	0
28/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.56500	8.49200	0
28/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.61500	8.54200	0
28/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.66500	8.59200	0
28/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.94300	8.86800	0
28/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.99300	8.91800	0
28/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.09300	9.01800	0
28/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.14300	9.06800	0
28/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.19300	9.11800	0
28/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.89300	9.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.34160	11.45780	655
28/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.10600	3.22000	0
28/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	2.95600	3.07000	0
28/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.85600	2.97000	0
28/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.80600	2.92000	0
28/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.75600	2.87000	0
28/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.65600	2.77000	0
28/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.60600	2.72000	0
28/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.45600	2.57000	0
28/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.40600	2.52000	0
28/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.35600	2.47000	0
28/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.30600	2.42000	0
28/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.25600	2.37000	0
28/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.20600	2.32000	0
28/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.15600	2.27000	0
28/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.10600	2.22000	0
28/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.05600	2.17000	0
28/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.00600	2.12000	0
28/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	1.95600	2.07000	0
28/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	1.90600	2.02000	0
28/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.85600	1.97000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.80600	1.92000	0
28/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.75600	1.87000	0
28/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.70600	1.82000	0
28/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.65600	1.77000	0
28/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
28/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.60600	1.72100	0
28/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.55600	1.67100	0
28/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.50600	1.62100	0
28/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.45600	1.57100	0
28/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.40600	1.52100	0
28/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.35700	1.47100	0
28/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00100	0
28/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.30700	1.42100	0
28/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00100	0
28/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.25700	1.37200	0
28/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.20700	1.32200	0
28/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.15800	1.27200	0
28/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00200	0
28/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.10800	1.22300	0
28/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.05900	1.17300	0
28/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00400	0.00300	0
28/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.00900	1.12400	0
28/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00400	0.00400	0
28/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	0.96000	1.07400	0
28/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00500	0.00400	0
28/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	0.91100	1.02500	0
28/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00600	0.00500	0
28/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.86300	0.97600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00800	0.00600	0
28/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.81400	0.92800	0
28/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00900	0.00800	0
28/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.76600	0.87900	0
28/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01100	0.00900	0
28/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.71900	0.83100	0
28/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01400	0.01100	0
28/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.67100	0.78400	0
28/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01600	0.01400	0
28/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.62500	0.73700	0
28/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02000	0.01700	0
28/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.57900	0.69000	0
28/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02400	0.02000	0
28/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.53400	0.64400	0
28/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02900	0.02400	0
28/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.49000	0.59800	0
28/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03500	0.02800	0
28/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.44600	0.55400	0
28/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.04100	0.03400	0
28/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.40400	0.51000	0
28/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.04900	0.04000	0
28/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.36400	0.46800	0
28/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.05900	0.04800	0
28/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.32500	0.42600	0
28/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07000	0.05600	0
28/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.28700	0.38600	0
28/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08200	0.06600	0
28/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.25200	0.34800	0
28/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09700	0.07800	0
28/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.21900	0.31100	0
28/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.11400	0.09100	0
28/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.18700	0.27500	0
28/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.13200	0.10500	0
28/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.15900	0.24200	0
28/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.15400	0.12200	0
28/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.13800	0.21100	0
28/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.18300	0.14100	0
28/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.11900	0.18200	0
28/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.21400	0.16200	0
28/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.10300	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.24800	0.19000	0
28/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.08900	0.14000	0
28/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.28400	0.22000	0
28/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.07700	0.12300	0
28/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.32200	0.25300	0
28/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.06600	0.10800	0
28/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.36100	0.28800	0
28/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.05700	0.09400	0
28/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.40200	0.32400	0
28/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.04800	0.08200	0
28/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.44300	0.36200	0
28/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.04200	0.07100	0
28/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.48700	0.40100	0
28/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.03600	0.06200	0
28/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.53100	0.44200	0
28/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.03100	0.05400	0
28/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.57600	0.48400	0
28/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.02600	0.04700	0
28/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.62100	0.52700	0
28/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.02300	0.04100	0
28/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.66800	0.57100	0
28/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.01900	0.03500	0
28/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.71400	0.61500	0
28/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.01700	0.03100	0
28/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.76200	0.66100	0
28/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.01400	0.02700	0
28/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.80900	0.70700	0
28/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.42600	0.47600	50
28/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.93400	0.86800	0
28/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.40800	0.45700	0
28/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.96600	0.89900	0
28/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.00900	0.01800	0
28/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.95400	0.84800	0
28/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.00800	0.01500	0
28/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	1.00300	0.89500	0
28/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00700	0.01300	28
28/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	1.05200	0.94300	0
28/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00600	0.01200	0
28/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	1.10100	0.99200	0
28/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00500	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.15000	1.04000	0
28/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00500	0.00900	0
28/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.20000	1.08900	0
28/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00400	0.00800	0
28/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.24900	1.13800	0
28/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00400	0.00700	0
28/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.29900	1.18700	0
28/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00300	0.00600	0
28/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.34800	1.23600	0
28/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00300	0.00500	0
28/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.39800	1.28500	0
28/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00200	0.00500	8,032
28/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.44700	1.33500	0
28/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00200	0.00400	0
28/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.49700	1.38400	0
28/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00400	0
28/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.54700	1.43400	0
28/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.59700	1.48300	0
28/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00300	0
28/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.64600	1.53300	0
28/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.10400	0.12500	0
28/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.62800	1.53300	0
28/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.09800	0.11800	0
28/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.67200	1.57600	0
28/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.09200	0.11100	0
28/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.71600	1.61900	0
28/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.84600	1.73200	0
28/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.89600	1.78200	0
28/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.94600	1.83100	0
28/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.99600	1.88100	0
28/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	2.04600	1.93100	0
28/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	2.09600	1.98100	0
28/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.14600	2.03100	0
28/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.19500	2.08100	0
28/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.24500	2.13100	0
28/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.29500	2.18100	0
28/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.34500	2.23100	0
28/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00100	11,194
28/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.39500	2.28100	0
28/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.44500	2.33100	0
28/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.49500	2.38100	0
28/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.54500	2.43100	0
28/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.59500	2.48000	0
28/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.64500	2.53000	0
28/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.69500	2.58000	0
28/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.74500	2.63000	0
28/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.79500	2.68000	0
28/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.84500	2.73000	0
28/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.89500	2.78000	0
28/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.94500	2.83000	0
28/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.99500	2.88000	0
28/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	3.04500	2.93000	0
28/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	3.09500	2.98000	0
28/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.14500	3.03000	0
28/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.19500	3.08000	0
28/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.24500	3.13000	0
28/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.29500	3.18000	0
28/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.34500	3.23000	0
28/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
28/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.39500	3.28000	0
28/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.49500	3.38000	0
28/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.54500	3.43000	0
28/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.59500	3.48000	0
28/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.64500	3.53000	0
28/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.69500	3.58000	0
28/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.74500	3.63000	0
28/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.79500	3.68000	0
28/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.84500	3.73000	0
28/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.89500	3.78000	0
28/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.94500	3.83000	0
28/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.99500	3.88000	0
28/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	4.04500	3.93000	0
28/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	4.09500	3.98000	0
28/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.14500	4.03000	0
28/05/2010	£ / R On 14-June-10	15.20	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
28/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.19500	4.08000	0
28/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.24500	4.13000	0
28/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.29500	4.18000	0
28/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.34500	4.23000	0
28/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.39500	4.28000	0
28/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.44500	4.33000	0
28/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.49500	4.38000	0
28/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.54500	4.43000	0
28/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.59500	4.48000	0
28/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.64500	4.53000	0
28/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.69500	4.58000	0
28/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.74500	4.63000	0
28/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.79500	4.68000	0
28/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.84500	4.73000	0
28/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.89500	4.78000	0
28/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.94500	4.83000	0
28/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.99500	4.88000	0
28/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	5.04500	4.93000	0
28/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	5.09500	4.98000	0
28/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.14500	5.03000	0
28/05/2010	£ / R On 14-June-10	16.20	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
28/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.19500	5.08000	0
28/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.24500	5.13000	0
28/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.29500	5.18000	0
28/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.34500	5.23000	0
28/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.39500	5.28000	0
28/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.44500	5.33000	0
28/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.49500	5.38000	0
28/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.54500	5.43000	0
28/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.59500	5.48000	0
28/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.64500	5.53000	0
28/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.69500	5.58000	0
28/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.74500	5.63000	0
28/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.79500	5.68000	0
28/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.84500	5.73000	0
28/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.89500	5.78000	0
28/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.94500	5.83000	0
28/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.99500	5.88000	0
28/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	6.04500	5.93000	0
28/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	6.09500	5.98000	0
28/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.14500	6.03000	0
28/05/2010	£ / R On 14-June-10	17.20	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
28/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.19500	6.08000	0
28/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.24500	6.13000	0
28/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.29500	6.18000	0
28/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.34500	6.23000	0
28/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.39500	6.28000	0
28/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.44500	6.33000	0
28/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
28/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.49500	6.38000	0
28/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.54500	6.43000	0
28/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.59500	6.48000	0
28/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.64500	6.53000	0
28/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.69500	6.58000	0
28/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.74500	6.63000	0
28/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.79500	6.68000	0
28/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.84500	6.73000	0
28/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.89500	6.78000	0
28/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.94500	6.83000	0
28/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.99500	6.88000	0
28/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	7.04500	6.93000	0
28/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	7.09500	6.98000	0
28/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.14500	7.03000	0
28/05/2010	£ / R On 14-June-10	18.20	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
28/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.19500	7.08000	0
28/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.24500	7.13000	0
28/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.29500	7.18000	0
28/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.34500	7.23000	0
28/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.39500	7.28000	0
28/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.44500	7.33000	0
28/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.49500	7.38000	0
28/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.54500	7.43000	0
28/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.59500	7.48000	0
28/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.64500	7.53000	0
28/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.69500	7.58000	0
28/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.74500	7.63000	0
28/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.79500	7.68000	0
28/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.84500	7.73000	0
28/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.89500	7.78000	0
28/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.94500	7.83000	0
28/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.99500	7.88000	0
28/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	8.04500	7.93000	0
28/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	8.09500	7.98000	0
28/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.14500	8.03000	0
28/05/2010	£ / R On 14-June-10	19.20	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
28/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.19500	8.08000	0
28/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.24500	8.13000	0
28/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.29500	8.18000	0
28/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.34500	8.23000	0
28/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.39500	8.28000	0
28/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.44500	8.33000	0
28/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.49500	8.38000	0
28/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.54500	8.43000	0
28/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.59500	8.48000	0
28/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.64500	8.53000	0
28/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.69500	8.58000	0
28/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.74500	8.63000	0
28/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.79500	8.68000	0
28/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.84500	8.73000	0
28/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.89500	8.78000	0
28/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.94500	8.83000	0
28/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.99500	8.88000	0
28/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	9.04500	8.93000	0
28/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	9.09500	8.98000	0
28/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.14500	9.03000	0
28/05/2010	£ / R On 14-June-10	20.20	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
28/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.19500	9.08000	0
28/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.24500	9.13000	0
28/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.29500	9.18000	0
28/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.34500	9.23000	0
28/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.39500	9.28000	0
28/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.54500	9.43000	0
28/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.59500	9.48000	0
28/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.64500	9.53000	0
28/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.69500	9.58000	0
28/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.74500	9.63000	0
28/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.79500	9.68000	0
28/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.84500	9.73000	0
28/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.89500	9.78000	0
28/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.94500	9.83000	0
28/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.99500	9.88000	0
28/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	10.04500	9.93000	0
28/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	10.09500	9.98000	0
28/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.14500	10.03000	0
28/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.19500	10.08000	0
28/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.24500	10.13000	0
28/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.29500	10.18000	0
28/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.34500	10.23000	0
28/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.39500	10.28000	0
28/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.44500	10.33000	0
28/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.49500	10.38000	0
28/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.54500	10.43000	0
28/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.59500	10.48000	0
28/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.64500	10.53000	0
28/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.69500	10.58000	0
28/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.74500	10.63000	0
28/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.79500	10.68000	0
28/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.84500	10.73000	0
28/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.89500	10.78000	0
28/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.94500	10.83000	0
28/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.99500	10.88000	0
28/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	11.04500	10.93000	0
28/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	11.09500	10.98000	0
28/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.14500	11.03000	0
28/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.19500	11.08000	0
28/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.24500	11.13000	0
28/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.29500	11.18000	0
28/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.34500	11.23000	0
28/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08520	0.08610	0
28/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01382	0.01462	0
28/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
28/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00410	0.00489	0
28/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00030	0.00029	0
28/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00544	0.00602	0
28/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00314	0.00282	0
28/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00038	0.00060	0
28/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00658	0.00600	0
28/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.68320	9.72490	2,138
28/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.08500	2.12700	0
28/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.03500	2.07700	0
28/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.98500	2.02700	0
28/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.93500	1.97700	0
28/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.88500	1.92700	0
28/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.83500	1.87700	0
28/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.78500	1.82700	0
28/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.68500	1.72700	0
28/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.63500	1.67700	0
28/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.58500	1.62700	0
28/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.85400	1.89500	0
28/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.02100	0.02000	0
28/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.80700	1.84700	0
28/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.02400	0.02200	0
28/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.75900	1.79900	0
28/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02600	0.02400	0
28/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.71200	1.75100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02900	0.02600	0
28/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.61800	1.65600	0
28/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.03500	0.03100	0
28/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.23500	1.27700	0
28/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.52500	1.56200	0
28/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.04200	0.03700	0
28/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.47900	1.51600	0
28/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.04600	0.04100	0
28/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.08600	1.12700	0
28/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00100	0
28/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.03600	1.07800	0
28/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.34300	1.37800	0
28/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.06000	0.05300	0
28/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.93700	0.97900	0
28/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.88700	0.92900	0
28/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.21000	1.24300	0
28/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.07700	0.06800	0
28/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.78900	0.83100	0
28/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
28/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.69200	0.73300	0
28/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00700	0
28/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.64500	0.68500	0
28/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.01100	0.00900	0
28/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.59700	0.63700	0
28/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01300	0.01100	0
28/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.96800	0.99600	0
28/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.13500	0.12100	0
28/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.93100	0.95900	0
28/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.14800	0.13400	0
28/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.89600	0.92300	0
28/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.16300	0.14800	0
28/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.86100	0.88800	0
28/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.17800	0.16300	0
28/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.79500	0.82000	0
28/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.21200	0.19500	0
28/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.29300	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.05900	0.04900	0
28/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.73300	0.75600	0
28/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.25000	0.23100	0
28/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.70300	0.72600	0
28/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.27000	0.25100	0
28/05/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.47000	0.48800	0
28/05/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.23300	0.20900	1,500
28/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.15800	0.18100	0
28/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.12400	0.10500	0
28/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.61900	0.64000	0
28/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.33600	0.31500	0
28/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.11100	0.12900	0
28/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.17700	0.15300	0
28/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.09400	0.11000	0
28/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.21000	0.18400	0
28/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.54300	0.56200	0
28/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.41000	0.38700	0
28/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.06600	0.07800	0
28/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.28200	0.25200	0
28/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.04700	0.05600	0
28/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.36300	0.33000	0
28/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.03900	0.04700	0
28/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.40500	0.37100	0
28/05/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.25500	0.26700	750
28/05/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.51800	0.48800	0
28/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.42000	0.43600	0
28/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.58700	0.56100	0
28/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.40400	0.41900	0
28/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.62100	0.59400	0
28/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.38800	0.40300	0
28/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.65500	0.62800	0
28/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.37300	0.38700	0
28/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.69000	0.66200	0
28/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.34500	0.35800	0
28/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.76200	0.73300	0
28/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00900	0.01200	0
28/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.77500	0.73600	0
28/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.31900	0.33200	0
28/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.83600	0.80700	0
28/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.30700	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.87400	0.84400	0
28/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.29500	0.30800	60
28/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.91200	0.88300	0
28/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00500	0.00600	0
28/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.97100	0.93000	0
28/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.27400	0.28600	0
28/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.99100	0.96100	0
28/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00300	0.00400	0
28/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.06900	1.02800	0
28/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.11800	0.12500	2,530
28/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.08100	1.04600	0
28/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.24500	0.25600	0
28/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.11200	1.08100	0
28/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.21800	1.17700	0
28/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.31800	1.27600	0
28/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.36700	1.32600	0
28/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.41700	1.37500	0
28/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.19800	0.20800	0
28/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.36500	1.33300	0
28/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.19100	0.20100	0
28/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.40800	1.37600	0
28/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.18500	0.19400	0
28/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.45200	1.41900	0
28/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.17900	0.18800	0
28/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.49600	1.46300	0
28/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.16700	0.17700	0
28/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.58400	1.55200	0
28/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.76600	1.72500	0
28/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.15700	0.16600	0
28/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.67400	1.64100	0
28/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.15200	0.16100	0
28/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.71900	1.68600	0
28/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
28/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.91600	1.87400	0
28/05/2010	€ / R On 14-June-10	11.35	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
28/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.96600	1.92400	0
28/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.13900	0.14700	0
28/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.85600	1.82200	0
28/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.06600	2.02400	0
28/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.11600	2.07400	0
28/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.12700	0.13500	0
28/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.99400	1.96000	0
28/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.21600	2.17400	0
28/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.03900	0.04400	0
28/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.16700	2.13000	0
28/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.31600	2.27400	0
28/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.36600	2.32400	0
28/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.41600	2.37400	0
28/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.10600	0.11300	0
28/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.27300	2.23800	0
28/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.10200	0.10900	0
28/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.31900	2.28400	0
28/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09900	0.10600	0
28/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.36600	2.33100	0
28/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.09600	0.10300	0
28/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.41300	2.37800	0
28/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.09300	0.10000	0
28/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.46000	2.42500	0
28/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.09000	0.09700	0
28/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.50700	2.47200	0
28/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.76600	2.72400	0
28/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.08500	0.09100	0
28/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.60200	2.56600	0
28/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.08200	0.08800	0
28/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.64900	2.61300	0
28/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.07500	0.08100	0
28/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.79200	2.75600	0
28/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.06900	0.07500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.93600	2.90000	0
28/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05900	0.06300	0
28/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.22600	3.18800	0
28/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.05600	0.06000	0
28/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.32300	3.28500	0
28/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.91600	3.87400	0
28/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.96600	3.92400	0
28/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.01600	3.97400	0
28/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.06600	4.02400	0
28/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.11600	4.07400	0
28/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.16600	4.12400	0
28/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.21600	4.17400	0
28/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.31600	4.27400	0
28/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.36600	4.32400	0
28/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.41600	4.37400	0
28/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03500	0.03800	0
28/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.20200	4.16300	0
28/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03400	0.03700	0
28/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.25100	4.21200	0
28/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03300	0.03600	0
28/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.30000	4.26100	0
28/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03100	0.03500	0
28/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.34800	4.31000	0
28/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02900	0.03300	0
28/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.44600	4.40800	0
28/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.76600	4.72400	0
28/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02700	0.03100	0
28/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.54400	4.50600	0
28/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02600	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.59300	4.55500	0
28/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02400	0.02700	0
28/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.74100	4.70200	0
28/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02100	0.02400	0
28/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.88800	4.84900	0
28/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01800	0.02000	0
28/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.18500	5.14500	0
28/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01600	0.01900	0
28/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.28300	5.24400	0
28/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.91600	5.87400	0
28/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.96600	5.92400	0
28/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.01600	5.97400	0
28/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.06600	6.02400	0
28/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.11600	6.07400	0
28/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.16600	6.12400	0
28/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.21600	6.17400	0
28/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.31600	6.27400	0
28/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.36600	6.32400	0
28/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.41600	6.37400	0
28/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00900	0.01100	0
28/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.17600	6.13600	0
28/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00800	0.01000	0
28/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.22500	6.18500	0
28/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00800	0.01000	0
28/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.27500	6.23500	0
28/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00800	0.00900	0
28/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.32500	6.28400	0
28/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00700	0.00800	0
28/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.42400	6.38300	0
28/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.76600	6.72400	0
28/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00600	0.00800	0
28/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.52300	6.48300	0
28/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00600	0.00700	0
28/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.57300	6.53200	0
28/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00500	0.00600	0
28/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.72200	6.68100	0
28/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00500	0.00500	0
28/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.87200	6.83000	0
28/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00300	0.00400	0
28/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.17000	7.12900	0
28/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00300	0.00400	0
28/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.27000	7.22900	0
28/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.91600	7.87400	0
28/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.96600	7.92400	0
28/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.01600	7.97400	0
28/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.06600	8.02400	0
28/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.11600	8.07400	0
28/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.16600	8.12400	0
28/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.21600	8.17400	0
28/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.31600	8.27400	0
28/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.36600	8.32400	0
28/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.41600	8.37400	0
28/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.16800	8.12600	0
28/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.21800	8.17600	0
28/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.26800	8.22600	0
28/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.31800	8.27600	0
28/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.41800	8.37600	0
28/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.76600	8.72400	0
28/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.51800	8.47600	0
28/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.56800	8.52600	0
28/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.71800	8.67600	0
28/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.86800	8.82600	0
28/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.16800	9.12600	0
28/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00100	0
28/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.26700	9.22600	0
28/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.91600	9.87400	0
28/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.96600	9.92400	0
28/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.01600	9.97400	0
28/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.06600	10.02400	0
28/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.11600	10.07400	0
28/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.16600	10.12400	0
28/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.21600	10.17400	0
28/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.31600	10.27400	0
28/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.36600	10.32400	0
28/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.41600	10.37400	0
28/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.16700	10.12500	0
28/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.21700	10.17500	0
28/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.26700	10.22500	0
28/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.31700	10.27500	0
28/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.41700	10.37500	0
28/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.76600	10.72400	0
28/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.51700	10.47500	0
28/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.56700	10.52500	0
28/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.71700	10.67500	0
28/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.86700	10.82500	0
28/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.16700	11.12500	0
28/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.26700	11.22500	0
28/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.49100	6.52880	5,258
28/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.93600	3.97500	0
28/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.88600	3.92500	0
28/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.83600	3.87500	0
28/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.78600	3.82500	0
28/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.68600	3.72500	0
28/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.63600	3.67500	0
28/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.58600	3.62500	0
28/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.53600	3.57500	0
28/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.48600	3.52500	0
28/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.43600	3.47500	0
28/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.38600	3.42500	0
28/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.33600	3.37500	0
28/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.28600	3.32500	0
28/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.23600	3.27500	0
28/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.18600	3.22500	0
28/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.93600	2.97500	0
28/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.88600	2.92500	0
28/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.83600	2.87500	0
28/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.78600	2.82500	0
28/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.68600	2.72500	0
28/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.63600	2.67500	0
28/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.58600	2.62500	0
28/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.53600	2.57500	0
28/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.48600	2.52500	0
28/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.43600	2.47500	0
28/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.38600	2.42500	0
28/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.33600	2.37500	0
28/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.28600	2.32500	0
28/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.23600	2.27500	0
28/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.18600	2.22500	0
28/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.93600	1.97500	0
28/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.88600	1.92500	0
28/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.83600	1.87500	0
28/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.78600	1.82500	0
28/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.68600	1.72500	0
28/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.63600	1.67500	0
28/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.58600	1.62500	0
28/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.53600	1.57500	0
28/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.48600	1.52500	0
28/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.43600	1.47500	0
28/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.38600	1.42500	0
28/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.33600	1.37500	0
28/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.28600	1.32500	0
28/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.23600	1.27500	0
28/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.18600	1.22500	0
28/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.93600	0.97500	0
28/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.88600	0.92500	0
28/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.83700	0.87600	0
28/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
28/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.78700	0.82600	0
28/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.68700	0.72700	0
28/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
28/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.63800	0.67700	0
28/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
28/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.58900	0.62800	0
28/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
28/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.54000	0.57900	0
28/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
28/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.49100	0.53100	0
28/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00500	0.00600	0
28/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.44300	0.48300	0
28/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00700	0.00800	0
28/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.39500	0.43600	0
28/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00900	0.01100	0
28/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.34800	0.38900	0
28/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01200	0.01400	0
28/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.30300	0.34300	0
28/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01700	0.01800	0
28/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.25900	0.29900	0
28/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02300	0.02400	0
28/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.21600	0.25600	0
28/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03000	0.03100	0
28/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.06500	0.08800	0
28/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.12900	0.11300	0
28/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.05100	0.07100	0
28/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.16500	0.14600	0
28/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.03900	0.05600	0
28/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.20300	0.18100	0
28/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.03000	0.04400	0
28/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.24400	0.21900	0
28/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.02300	0.03500	0
28/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.28700	0.26000	0
28/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.01800	0.02800	0
28/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.33200	0.30300	0
28/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.01400	0.02200	0
28/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.37800	0.34700	0
28/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.01100	0.01700	0
28/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.42500	0.39200	0
28/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.18000	0.20000	0
28/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.58900	0.57100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16900	0.18800	200
28/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.62800	0.60900	0
28/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00500	0.00900	0
28/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.56900	0.53400	0
28/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00400	0.00700	0
28/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.61800	0.58200	0
28/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00300	0.00600	0
28/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.66700	0.63100	0
28/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00300	0.00400	0
28/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.71700	0.67900	0
28/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00200	0.00400	0
28/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.76600	0.72900	0
28/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00200	0.00300	0
28/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.81600	0.77800	0
28/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.06400	2.02500	0
28/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.11400	2.07500	0
28/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.16400	2.12500	0
28/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.21400	2.17500	0
28/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.31400	2.27500	0
28/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.36400	2.32500	0
28/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.41400	2.37500	0
28/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.46400	2.42500	0
28/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.51400	2.47500	0
28/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.56400	2.52500	0
28/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.61400	2.57500	0
28/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.66400	2.62500	0
28/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.71400	2.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.76400	2.72500	0
28/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.81400	2.77500	0
28/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.06400	4.02500	0
28/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.11400	4.07500	0
28/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.16400	4.12500	0
28/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.21400	4.17500	0
28/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.31400	4.27500	0
28/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.36400	4.32500	0
28/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.41400	4.37500	0
28/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.46400	4.42500	0
28/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.51400	4.47500	0
28/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.56400	4.52500	0
28/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.61400	4.57500	0
28/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.66400	4.62500	0
28/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.71400	4.67500	0
28/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.76400	4.72500	0
28/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.81400	4.77500	0
28/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.06400	6.02500	0
28/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.11400	6.07500	0
28/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.16400	6.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.21400	6.17500	0
28/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.31400	6.27500	0
28/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.36400	6.32500	0
28/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.41400	6.37500	0
28/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.46400	6.42500	0
28/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.51400	6.47500	0
28/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.56400	6.52500	0
28/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.61400	6.57500	0
28/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.66400	6.62500	0
28/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.71400	6.67500	0
28/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.76400	6.72500	0
28/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.81400	6.77500	0
28/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.06400	8.02500	0
28/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.11400	8.07500	0
28/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.16400	8.12500	0
28/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.21400	8.17500	0
28/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.31400	8.27500	0
28/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.36400	8.32500	0
28/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.41400	8.37500	0
28/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.46400	8.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.51400	8.47500	0
28/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.56400	8.52500	0
28/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.61400	8.57500	0
28/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.66400	8.62500	0
28/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.71400	8.67500	0
28/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.76400	8.72500	0
28/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.81400	8.77500	0
28/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.34740	7.41160	0
28/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.05400	0.10000	0
28/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.06300	0.04600	0
28/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.03600	0.06800	0
28/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.09500	0.06400	0
28/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.02300	0.04900	0
28/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.13200	0.09500	0
28/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.12700	0.16100	0
28/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.28000	0.24900	0
Futures Open Interest							385,855.00
Options Open Interest							333,247.00
Total							719,102.00