



Currency Futures & Options Weekly Statistics

From: 29/03/2010 To: 01/04/2010

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.21500	3.16800	0
29/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.16500	3.11800	0
29/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.06500	3.01800	0
29/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.01500	2.96800	0
29/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.96500	2.91800	0
29/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.91500	2.86800	0
29/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.86500	2.81800	0
29/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.81500	2.76800	0
29/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.76500	2.71800	0
29/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.71500	2.66800	0
29/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.66500	2.61800	0
29/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.61500	2.56800	0
29/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.56500	2.51800	0
29/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.31500	2.26800	0
29/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.26500	2.21800	0
29/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.21500	2.16800	0
29/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.16500	2.11800	0
29/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.06500	2.01800	0
29/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.01500	1.96800	0
29/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.96500	1.91800	0
29/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.91500	1.86800	0
29/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.86500	1.81800	0
29/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.81500	1.76800	0
29/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.76500	1.71800	0
29/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.71500	1.66800	0
29/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.66500	1.61800	0
29/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.61500	1.56800	0
29/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.56500	1.51800	0
29/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.31600	1.26800	0
29/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.26600	1.21900	0
29/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.21600	1.16900	0
29/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.16600	1.11900	0
29/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
29/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.06700	1.02000	0
29/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.01700	0.97000	0
29/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
29/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.96800	0.92100	0
29/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
29/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.91800	0.87200	0
29/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
29/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.86900	0.82300	0
29/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00400	0.00500	0
29/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.82000	0.77400	0
29/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00500	0.00600	0
29/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.77200	0.72600	0
29/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00700	0.00800	0
29/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.72300	0.67800	0
29/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00800	0.01000	0

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.12400	0.13100	0
29/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.14600	0.14500	0
29/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.14500	0.15300	0
29/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.12500	0.12500	0
29/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.17400	0.18300	0
30/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.83290	7.85900	0
30/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.66500	4.69100	0
30/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.97700	4.00300	0
30/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.87700	3.90300	0
30/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.82700	3.85300	0
30/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.89700	3.92400	0
30/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.84700	3.87400	0
30/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.79700	3.82400	0
30/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.86500	3.89200	0
30/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.81500	3.84200	0
30/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.76600	3.79200	0
30/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.71600	3.74200	0
30/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.66600	3.69200	0
30/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.61600	3.64200	0
30/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.56600	3.59200	0
30/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.51600	3.54200	0
30/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.46600	3.49200	0
30/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.41600	3.44200	0
30/03/2010	\$ / R On 13-December-10	4.30	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
30/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.36600	3.39200	0
30/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.31600	3.34200	0
30/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.26600	3.29200	0
30/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.21600	3.24300	0
30/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00200	0
30/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.92700	2.95300	0
30/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.87700	2.90300	0
30/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.82700	2.85300	0
30/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.89700	2.92400	0
30/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.84700	2.87400	0
30/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.79700	2.82400	0
30/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.86700	2.89300	0
30/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.81700	2.84400	0
30/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.76800	2.79400	0
30/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.71800	2.74400	0
30/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.66800	2.69400	0
30/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.61800	2.64500	0
30/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00400	0
30/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.56900	2.59500	0
30/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.51900	2.54500	0
30/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.46900	2.49500	0
30/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.41900	2.44600	0
30/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.37000	2.39600	0
30/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.32000	2.34600	0
30/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.27100	2.29700	0
30/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.22100	2.24700	0
30/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.92800	1.95300	0
30/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.87800	1.90300	0
30/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.82800	1.85300	0
30/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.90000	1.92700	0
30/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.85100	1.87800	0
30/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.80100	1.82800	0
30/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.87600	1.90200	0
30/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01100	0.01100	0
30/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.82800	1.85300	0
30/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01300	0.01200	0
30/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.77900	1.80500	0
30/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01400	0
30/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.73000	1.75600	0
30/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
30/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.68200	1.70800	0
30/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01700	0
30/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.63400	1.65900	0
30/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01900	0.01800	0
30/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.58600	1.61100	0
30/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02100	0.02000	0
30/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.53800	1.56400	0
30/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02300	0.02300	0
30/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.49000	1.51600	0
30/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02500	0.02500	0
30/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.44300	1.46800	0
30/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02800	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.39600	1.42100	0
30/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03100	0.03000	0
30/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.34900	1.37400	0
30/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03400	0.03300	0
30/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.30200	1.32800	0
30/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03700	0.03700	0
30/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.25600	1.28100	0
30/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04100	0.04000	0
30/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.93300	0.95800	0
30/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.88500	0.90900	0
30/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00800	0.00700	0
30/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.83700	0.86100	0
30/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01000	0.00900	0
30/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.92900	0.95500	0
30/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03200	0.03100	0
30/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.88600	0.91100	0
30/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.03900	0.03700	0
30/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.84300	0.86800	0
30/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04600	0.04400	0
30/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.95200	0.97400	0
30/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08700	0.08300	0
30/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.91300	0.93500	0
30/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09800	0.09400	0
30/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.87500	0.89600	0
30/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11000	0.10500	0
30/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.83900	0.85900	0
30/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12400	0.11800	0
30/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.80300	0.82300	0
30/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13800	0.13200	0
30/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.76800	0.78800	0
30/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15300	0.14700	0
30/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.73400	0.75400	0
30/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16900	0.16300	0
30/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.70100	0.72000	0
30/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18600	0.17900	0
30/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.66900	0.68800	0
30/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.20400	0.19700	0
30/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.63900	0.65700	0
30/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.22400	0.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.60900	0.62700	0
30/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.24400	0.23600	0
30/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.58000	0.59800	0
30/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.26500	0.25700	0
30/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.55300	0.57000	0
30/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.28800	0.27900	0
30/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.52600	0.54300	0
30/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.31100	0.30200	0
30/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.15900	0.17200	1,430
30/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.23200	0.22000	0
30/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.14100	0.15400	6,350
30/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.26400	0.25200	130
30/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.12500	0.13700	100
30/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.29800	0.28500	0
30/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.27800	0.29100	0
30/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.38100	0.36700	0
30/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.26100	0.27400	0
30/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.41400	0.40000	0
30/03/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.39200	0.40500	0
30/03/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.47700	0.46400	0
30/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37500	0.38700	0
30/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.51000	0.49600	0
30/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.35800	0.37000	0
30/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.54300	0.52900	0
30/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.46600	0.48000	0
30/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.58300	0.57100	0
30/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.44500	0.45800	0
30/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.61200	0.59900	0
30/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.45500	0.46800	0
30/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.67200	0.65900	0
30/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.30000	0.31000	0
30/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.68500	0.66900	0
30/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.28700	0.29700	4,400
30/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.72200	0.70600	0
30/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.27500	0.28500	0
30/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.76000	0.74400	0
30/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.26400	0.27300	0
30/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.79900	0.78200	0
30/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.25300	0.26100	0
30/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.83800	0.82000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.24200	0.25100	0
30/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.87700	0.86000	0
30/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.23300	0.24100	0
30/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.91800	0.90000	0
30/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.22300	0.23100	0
30/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.95800	0.94000	0
30/03/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.32800	0.33900	30,000
30/03/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.99500	0.98000	0
30/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.20600	0.21300	0
30/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.04100	1.02200	0
30/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.19800	0.20500	117
30/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.08300	1.06400	0
30/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01200	0.01400	0
30/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.18500	1.16200	0
30/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.08800	0.09300	3,000
30/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.19100	1.16900	0
30/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01000	0.01200	0
30/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.28300	1.26000	0
30/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00900	0.01100	0
30/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.33200	1.30900	0
30/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00800	0.01000	0
30/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.38100	1.35800	0
30/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00700	0.00900	0
30/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.43000	1.40700	0
30/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00700	0.00800	0
30/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.48000	1.45600	0
30/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.06600	0.07000	0
30/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.46900	1.44600	0
30/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.14200	0.14700	0
30/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.47700	1.45600	0
30/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.13700	0.14200	330
30/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.52200	1.50100	0
30/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05800	0.06100	0
30/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.61100	1.58700	0
30/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.12800	0.13200	0
30/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.61300	1.59100	0
30/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00400	0.00500	0
30/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.77700	1.75300	0
30/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05100	0.05400	0
30/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.75400	1.73000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00300	0.00400	0
30/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.87600	1.85200	0
30/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00300	0.00400	26,596
30/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.92600	1.90200	0
30/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.97600	1.95100	0
30/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.10600	0.11000	0
30/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.89100	1.86900	0
30/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.10300	0.10600	0
30/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.93800	1.91500	0
30/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.12500	2.10100	0
30/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.17500	2.15000	0
30/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.03600	0.03900	0
30/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.13900	2.11500	0
30/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03400	0.03600	0
30/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.18700	2.16200	0
30/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03200	0.03500	0
30/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.23500	2.21100	0
30/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.08500	0.08900	0
30/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.22000	2.19800	0
30/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.08200	0.08600	0
30/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.26700	2.24500	0
30/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08000	0.08300	0
30/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.31500	2.29200	0
30/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07700	0.08000	300
30/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.36200	2.33900	0
30/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.07500	0.07700	0
30/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.41000	2.38600	0
30/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07200	0.07500	0
30/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.45700	2.43400	0
30/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.07000	0.07300	0
30/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.50500	2.48200	0
30/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.06800	0.07000	0
30/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.55300	2.52900	0
30/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.06600	0.06800	0
30/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.60100	2.57700	0
30/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06400	0.06600	0
30/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.64900	2.62500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.06200	0.06400	0
30/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.69700	2.67300	0
30/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.06000	0.06200	0
30/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.74500	2.72100	0
30/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.05800	0.06000	0
30/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.79300	2.76900	0
30/03/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.10700	0.11100	30,000
30/03/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.77400	2.75200	0
30/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.07300	3.04800	0
30/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.12300	3.09800	0
30/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.17300	3.14800	0
30/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.22300	3.19800	0
30/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.27300	3.24800	0
30/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.32300	3.29800	0
30/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.52300	3.49800	0
30/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04200	0.04300	0
30/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.37700	3.35200	0
30/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.62300	3.59800	0
30/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.67300	3.64800	0
30/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.72300	3.69800	0
30/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.77300	3.74800	0
30/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.82300	3.79800	0
30/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.87300	3.84800	0
30/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.92300	3.89800	0
30/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.97300	3.94800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.02300	3.99800	0
30/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.07300	4.04800	0
30/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.12300	4.09800	0
30/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.17300	4.14800	0
30/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00400	0.00500	0
30/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.10700	4.08100	0
30/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00400	0.00500	0
30/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.15700	4.13100	0
30/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00400	0.00500	0
30/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.20700	4.18100	0
30/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02800	0.02900	0
30/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.16300	4.13800	0
30/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02700	0.02800	0
30/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.21200	4.18700	0
30/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02600	0.02700	0
30/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.26100	4.23600	0
30/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02500	0.02600	0
30/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.31000	4.28500	0
30/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02400	0.02500	0
30/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.35900	4.33400	0
30/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02300	0.02500	0
30/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.40800	4.38400	0
30/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02300	0.02400	0
30/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.45800	4.43300	0
30/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02200	0.02300	0
30/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.50700	4.48200	0
30/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02100	0.02200	0
30/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.55600	4.53100	0
30/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02000	0.02100	0
30/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.60500	4.58000	0
30/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02000	0.02100	0
30/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.65500	4.63000	0
30/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01900	0.02000	0
30/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.70400	4.67900	0
30/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01900	0.01900	0
30/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.75400	4.72800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01800	0.01900	0
30/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.80300	4.77800	0
30/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.07300	5.04800	0
30/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.12300	5.09800	0
30/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.17300	5.14800	0
30/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.22300	5.19800	0
30/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.27300	5.24800	0
30/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.32300	5.29800	0
30/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.52300	5.49800	0
30/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01300	0.01300	0
30/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.34800	5.32200	0
30/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.62300	5.59800	0
30/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.67300	5.64800	0
30/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.72300	5.69800	0
30/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.82300	5.79800	0
30/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.87300	5.84800	0
30/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.92300	5.89800	0
30/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.97300	5.94800	0
30/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.02300	5.99800	0
30/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.12300	6.09800	0
30/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.17300	6.14800	0
30/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.10300	6.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.15300	6.12600	0
30/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.20300	6.17600	0
30/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00700	0.00800	0
30/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.14200	6.11700	0
30/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00700	0.00800	0
30/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.19200	6.16700	0
30/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00700	0.00700	0
30/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.24200	6.21600	0
30/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00600	0.00700	0
30/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.29100	6.26600	0
30/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.34100	6.31500	0
30/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.39100	6.36500	0
30/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00500	0.00600	0
30/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.44000	6.41500	0
30/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00500	0.00600	0
30/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.49000	6.46500	0
30/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.54000	6.51400	0
30/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.59000	6.56400	0
30/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00400	0.00500	0
30/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.63900	6.61400	0
30/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.68900	6.66300	0
30/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.73900	6.71300	0
30/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.78900	6.76300	0
30/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.07300	7.04800	0
30/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.12300	7.09800	0
30/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.22300	7.19800	0
30/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.27300	7.24800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.32300	7.29800	0
30/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.33700	7.31100	0
30/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.02300	7.99800	0
30/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.12300	8.09800	0
30/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.17300	8.14800	0
30/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.10300	8.07600	0
30/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.15300	8.12600	0
30/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.20300	8.17600	0
30/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.13600	8.11000	0
30/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.18600	8.16000	0
30/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.23600	8.21000	0
30/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.28600	8.26000	0
30/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.33600	8.31000	0
30/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.38600	8.36000	0
30/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.43600	8.41000	0
30/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.48600	8.46000	0
30/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.53600	8.51000	0
30/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.58600	8.56000	0
30/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.63500	8.61000	0
30/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.68500	8.66000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.73500	8.70900	0
30/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.78500	8.75900	0
30/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.07300	9.04800	0
30/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.12300	9.09800	0
30/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.22300	9.19800	0
30/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.27300	9.24800	0
30/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.32300	9.29800	0
30/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.02300	9.99800	0
30/03/2010	£ / R On 13-December-10			Foreign Exchange Future	11.63670	11.57630	7
30/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.38700	3.32900	0
30/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.23800	3.17900	0
30/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.13800	3.07900	0
30/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.08800	3.02900	0
30/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.03800	2.97900	0
30/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.93800	2.87900	0
30/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.88800	2.82900	0
30/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.73800	2.68000	0
30/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.68800	2.63000	0
30/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.63800	2.58000	0
30/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.58800	2.53000	0
30/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.53800	2.48000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.48800	2.43000	0
30/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.43800	2.38000	0
30/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.38900	2.33000	0
30/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00100	0
30/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.33900	2.28000	0
30/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00100	0
30/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.28900	2.23100	0
30/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.23900	2.18100	0
30/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.18900	2.13100	0
30/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.13900	2.08100	0
30/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.08900	2.03100	0
30/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.04000	1.98200	0
30/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.99000	1.93200	0
30/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.94000	1.88200	0
30/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.89000	1.83200	0
30/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.84100	1.78300	0
30/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.79100	1.73300	0
30/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.74100	1.68300	0
30/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.69200	1.63400	0
30/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.64200	1.58400	0
30/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.59200	1.53500	0
30/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00500	0.00600	0
30/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.54300	1.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.49300	1.43600	0
30/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00600	0.00700	0
30/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.44400	1.38700	0
30/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00700	0.00800	0
30/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.39400	1.33700	0
30/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00700	0.00800	0
30/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.34500	1.28800	0
30/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00800	0.00900	0
30/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.29600	1.23900	0
30/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00900	0.01000	0
30/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.24700	1.19000	0
30/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01000	0.01100	0
30/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.19800	1.14100	0
30/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.01200	0
30/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.14900	1.09300	0
30/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01400	0
30/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.10000	1.04400	0
30/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01500	0
30/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.05100	0.99700	0
30/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01800	0
30/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.00300	0.95100	0
30/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.02200	0
30/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.95600	0.90500	0
30/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01900	0.02600	0
30/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.91000	0.86000	0
30/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02300	0.03100	0
30/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.86500	0.81600	0
30/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02800	0.03700	0
30/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.82000	0.77200	0
30/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03300	0.04300	0
30/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.77700	0.72900	0
30/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04000	0.05000	0
30/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.73400	0.68700	0
30/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.04700	0.05800	0
30/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.69200	0.64700	0
30/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05500	0.06800	0
30/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.65100	0.60700	0
30/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06400	0.07800	0
30/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.61100	0.56800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07400	0.08900	0
30/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.57300	0.53100	0
30/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08600	0.10200	0
30/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.53600	0.49500	0
30/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09900	0.11600	0
30/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.50000	0.46000	0
30/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.11300	0.13100	0
30/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.46500	0.42600	0
30/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.12800	0.14700	0
30/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.43200	0.39400	0
30/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.14500	0.16500	0
30/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.40000	0.36300	0
30/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.16300	0.18400	0
30/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.37000	0.33400	0
30/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.18300	0.20500	0
30/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.34100	0.30600	0
30/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.20400	0.22700	0
30/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.31400	0.28000	0
30/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.22700	0.25100	0
30/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.28800	0.26000	0
30/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.25100	0.28100	0
30/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.26300	0.24100	0
30/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.27600	0.31200	0
30/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.24400	0.22400	0
30/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.30700	0.34500	0
30/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.22700	0.20700	0
30/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.34000	0.37800	0
30/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.21000	0.19200	0
30/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.37300	0.41300	0
30/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19500	0.17900	0
30/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.40800	0.45000	0
30/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.18100	0.16600	0
30/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.44400	0.48700	0
30/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.16800	0.15400	0
30/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.48100	0.52500	0
30/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.15600	0.14300	0
30/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.51900	0.56400	0
30/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.14500	0.13300	0
30/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.55800	0.60400	0
30/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.13500	0.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.59800	0.64500	0
30/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.12500	0.11600	0
30/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.63800	0.68700	0
30/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.11700	0.10800	0
30/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.68000	0.72900	0
30/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.10900	0.10100	0
30/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.72200	0.77200	0
30/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.10100	0.09400	0
30/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.76400	0.81500	0
30/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.09400	0.08800	0
30/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.80700	0.85900	0
30/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.08800	0.08200	28
30/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.85100	0.90300	0
30/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.08200	0.07700	0
30/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.89500	0.94800	0
30/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.07700	0.07200	0
30/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.94000	0.99300	0
30/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.07200	0.06800	0
30/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.98500	1.03900	0
30/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.06800	0.06300	0
30/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.03100	1.08400	0
30/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.06300	0.06000	0
30/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.07600	1.13100	0
30/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.06000	0.05600	0
30/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.12300	1.17700	0
30/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.05600	0.05300	0
30/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.16900	1.22400	0
30/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.05300	0.05000	8,032
30/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.21600	1.27100	0
30/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.05000	0.04700	0
30/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.26300	1.31800	0
30/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.04700	0.04400	0
30/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.31000	1.36500	0
30/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.04400	0.04200	0
30/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.35700	1.41300	0
30/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.04200	0.04000	0
30/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.40500	1.46100	0
30/03/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.16400	0.17500	0
30/03/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.40200	1.47000	0
30/03/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.15500	0.16600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.44300	1.51100	0
30/03/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.14600	0.15800	0
30/03/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.48400	1.55300	0
30/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.03400	0.03200	0
30/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.59700	1.65300	0
30/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.03200	0.03100	0
30/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.64500	1.70200	0
30/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.03000	0.02900	0
30/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.69300	1.75000	0
30/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.02900	0.02800	0
30/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.74200	1.79900	0
30/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.02700	0.02700	0
30/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.79000	1.84800	0
30/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.02600	0.02500	0
30/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.83900	1.89600	0
30/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.02500	0.02400	0
30/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.88800	1.94500	0
30/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.02400	0.02300	0
30/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.93700	1.99400	0
30/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.02300	0.02100	0
30/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.98600	2.04200	0
30/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02200	0.02000	0
30/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.03500	2.09100	0
30/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02000	0.01800	0
30/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.08300	2.13900	0
30/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01900	0.01700	11,194
30/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.13200	2.18800	0
30/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01700	0.01600	0
30/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.18000	2.23700	0
30/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01600	0.01400	0
30/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.22900	2.28500	0
30/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01500	0.01300	0
30/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.27800	2.33400	0
30/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01400	0.01200	0
30/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.32700	2.38300	0
30/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.01300	0.01100	0
30/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.37600	2.43200	0
30/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01200	0.01100	0
30/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.42500	2.48200	0
30/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.47400	2.53100	0
30/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01000	0.00900	0
30/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.52300	2.58000	0
30/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00900	0.00800	0
30/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.57200	2.62900	0
30/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00800	0.00800	0
30/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.62100	2.67900	0
30/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00800	0.00700	0
30/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.67100	2.72800	0
30/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00700	0.00700	0
30/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.72000	2.77800	0
30/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00700	0.00600	0
30/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.77000	2.82700	0
30/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00600	0.00600	0
30/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81900	2.87700	0
30/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
30/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86900	2.92600	0
30/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91800	2.97600	0
30/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00500	0.00400	0
30/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96800	3.02500	0
30/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00500	0.00400	0
30/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01800	3.07500	0
30/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06700	3.12500	0
30/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00400	0.00400	8,032
30/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11700	3.17500	0
30/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.21600	3.27400	0
30/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.26600	3.32400	0
30/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.31600	3.37400	0
30/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00300	0.00200	0
30/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.36600	3.42300	0
30/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.41500	3.47300	0
30/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.46500	3.52300	0
30/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.51500	3.57300	0
30/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.56500	3.62300	0
30/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.61500	3.67300	0
30/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.66500	3.72300	0
30/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00200	0.00100	0
30/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.71500	3.77200	0
30/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.76400	3.82200	0
30/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.81400	3.87200	0
30/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.86400	3.92200	0
30/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.91400	3.97200	0
30/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.96400	4.02200	0
30/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.01400	4.07200	0
30/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.06400	4.12200	0
30/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.11400	4.17200	0
30/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.16400	4.22200	0
30/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.21400	4.27200	0
30/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.26400	4.32200	0
30/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.31400	4.37200	0
30/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.36400	4.42200	0
30/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.41400	4.47200	0
30/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.46400	4.52200	0
30/03/2010	£ / R On 14-June-10	15.80	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
30/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.51400	4.57200	0
30/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.56400	4.62200	0
30/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.61400	4.67200	0
30/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.66400	4.72200	0
30/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.71400	4.77200	0
30/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.76400	4.82200	0
30/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.81400	4.87200	0
30/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.86400	4.92100	0
30/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.91300	4.97100	0
30/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.96300	5.02100	0
30/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.01300	5.07100	0
30/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.06300	5.12100	0
30/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.11300	5.17100	0
30/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.16300	5.22100	0
30/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.21300	5.27100	0
30/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.26300	5.32100	0
30/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.31300	5.37100	0
30/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.36300	5.42100	0
30/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.41300	5.47100	0
30/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.46300	5.52100	0
30/03/2010	£ / R On 14-June-10	16.80	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
30/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.51300	5.57100	0
30/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.56300	5.62100	0
30/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.61300	5.67100	0
30/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.66300	5.72100	0
30/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.71300	5.77100	0
30/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.76300	5.82100	0
30/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.81300	5.87100	0
30/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.86300	5.92100	0
30/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.91300	5.97100	0
30/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.96300	6.02100	0
30/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.01300	6.07100	0
30/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.06300	6.12100	0
30/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.11300	6.17100	0
30/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.16300	6.22100	0
30/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
30/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.21300	6.27100	0
30/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.26300	6.32100	0
30/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.31300	6.37100	0
30/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.36300	6.42100	0
30/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.41300	6.47100	0
30/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.46300	6.52100	0
30/03/2010	£ / R On 14-June-10	17.80	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
30/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.51300	6.57100	0
30/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.56300	6.62100	0
30/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.61300	6.67100	0
30/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.66300	6.72100	0
30/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.71300	6.77100	0
30/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.76300	6.82100	0
30/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.81300	6.87100	0
30/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.86300	6.92100	0
30/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.91300	6.97100	0
30/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.96300	7.02100	0
30/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.01300	7.07100	0
30/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.06300	7.12100	0
30/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.11300	7.17100	0
30/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.16300	7.22100	0
30/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.21300	7.27100	0
30/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.26300	7.32100	0
30/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.31300	7.37100	0
30/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.36300	7.42100	0
30/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.41300	7.47100	0
30/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.46300	7.52100	0
30/03/2010	£ / R On 14-June-10	18.80	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
30/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.51300	7.57100	0
30/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.56300	7.62100	0
30/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.61300	7.67100	0
30/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.66300	7.72100	0
30/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.71300	7.77100	0
30/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.76300	7.82100	0
30/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.81300	7.87100	0
30/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.86300	7.92100	0
30/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.91300	7.97100	0
30/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.96300	8.02100	0
30/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.01300	8.07100	0
30/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.06300	8.12100	0
30/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.11300	8.17100	0
30/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.16300	8.22100	0
30/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.21300	8.27100	0
30/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.26300	8.32100	0
30/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.31300	8.37100	0
30/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.36300	8.42100	0
30/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.41300	8.47100	0
30/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.46300	8.52100	0
30/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.51300	8.57100	0
30/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.56300	8.62100	0
30/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.61300	8.67100	0
30/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.66300	8.72100	0
30/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.71300	8.77100	0
30/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.76300	8.82100	0
30/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.81300	8.87100	0
30/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.86300	8.92100	0
30/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.91300	8.97100	0
30/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.96300	9.02100	0
30/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.01300	9.07100	0
30/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.06300	9.12100	0
30/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.11300	9.17100	0
30/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.26300	9.32100	0
30/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.31300	9.37100	0
30/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.36300	9.42100	0
30/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.41300	9.47100	0
30/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.46300	9.52100	0
30/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.51300	9.57100	0
30/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.56300	9.62100	0
30/03/2010	£ / R On 14-June-10	20.90	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
30/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.61300	9.67100	0
30/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.66300	9.72100	0
30/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.71300	9.77100	0
30/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.76300	9.82100	0
30/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.81300	9.87100	0
30/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.86300	9.92100	0
30/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.91300	9.97100	0
30/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.96300	10.02100	0
30/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.01300	10.07100	0
30/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.06300	10.12100	0
30/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.11300	10.17100	0
30/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.16300	10.22100	0
30/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.21300	10.27100	0
30/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.26300	10.32100	0
30/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.31300	10.37100	0
30/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.36300	10.42100	0
30/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.41300	10.47100	0
30/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.46300	10.52100	0
30/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.51300	10.57100	0
30/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.56300	10.62100	0
30/03/2010	£ / R On 14-June-10	21.90	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
30/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.61300	10.67100	0
30/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.66300	10.72100	0
30/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.71300	10.77100	0
30/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.76300	10.82100	0
30/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.81300	10.87100	0
30/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.86300	10.92100	0
30/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.91300	10.97100	0
30/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.96300	11.02100	0
30/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.01300	11.07100	0
30/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.06300	11.12100	0
30/03/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08180	0.08240	0
30/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01061	0.01110	0
30/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00011	0.00010	0
30/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00303	0.00333	0
30/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00253	0.00233	0
30/03/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00435	0.00445	0
30/03/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00545	0.00495	0
30/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00066	0.00075	0
30/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01016	0.00975	0
30/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.35510	10.42470	1,971
30/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.73700	2.80400	0
30/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.68700	2.75400	0
30/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.63700	2.70400	0
30/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.58700	2.65400	0
30/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.53700	2.60400	0
30/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.48700	2.55400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.43700	2.50400	0
30/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.33700	2.40400	0
30/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.28700	2.35400	0
30/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.23800	2.30400	0
30/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
30/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.51500	2.58500	0
30/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01000	0.01000	0
30/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.46600	2.53600	0
30/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01100	0
30/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.41700	2.48600	0
30/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01200	0.01100	0
30/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.36700	2.43700	0
30/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
30/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.26800	2.33800	0
30/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01300	0
30/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.88800	1.95500	0
30/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.17000	2.23900	0
30/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01500	0.01400	0
30/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.12100	2.19000	0
30/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01600	0.01500	0
30/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.73900	1.80500	0
30/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00100	0
30/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.68900	1.75600	0
30/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.97400	2.04300	0
30/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.01800	0
30/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.58900	1.65600	0
30/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.53900	1.60600	0
30/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.83000	1.89800	0
30/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02300	0
30/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.44000	1.50700	0
30/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.34100	1.40700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00300	0
30/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.29100	1.35800	0
30/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.24100	1.30800	0
30/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.54800	1.61400	0
30/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04300	0.03900	0
30/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.50200	1.56800	0
30/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04700	0.04300	0
30/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.45600	1.52200	0
30/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.05100	0.04700	0
30/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.41000	1.47600	0
30/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05500	0.05100	0
30/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.32000	1.38500	0
30/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06500	0.06000	0
30/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.90000	0.96400	0
30/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01000	0
30/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.23100	1.29500	0
30/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07600	0.07000	0
30/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.18700	1.25100	0
30/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.08200	0.07600	0
30/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.76000	0.82300	0
30/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02300	0.01900	0
30/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.71500	0.77700	0
30/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02800	0.02300	0
30/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.06200	1.12100	0
30/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10700	0.09600	0
30/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.62600	0.68700	0
30/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03900	0.03300	0
30/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.58400	0.64300	0
30/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.04700	0.03900	0
30/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.95000	1.00500	0
30/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.14500	0.13000	0
30/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.50200	0.55800	0
30/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.06500	0.05400	0
30/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.42600	0.47800	0
30/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.08900	0.07400	0
30/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.38900	0.44000	0
30/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.10200	0.08600	0
30/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.35500	0.40400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.11800	0.10000	0
30/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.74900	0.79700	0
30/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.24400	0.22200	0
30/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.71800	0.76500	0
30/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.26300	0.24000	0
30/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.68900	0.73400	0
30/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.28400	0.25900	0
30/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.66000	0.70500	0
30/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.30500	0.28000	0
30/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.60600	0.64800	0
30/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.35100	0.32300	0
30/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.16900	0.19700	0
30/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.28200	0.24300	0
30/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.55600	0.59400	0
30/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.40100	0.36900	0
30/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.53100	0.56900	0
30/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.42600	0.39400	0
30/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.12200	0.14500	20
30/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.38500	0.34100	271
30/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.10900	0.13000	0
30/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.42200	0.37600	0
30/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.46700	0.49800	0
30/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.51200	0.47300	0
30/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.08700	0.10500	0
30/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.50000	0.45100	0
30/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.07800	0.09400	0
30/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.54100	0.49000	0
30/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.41500	0.44300	0
30/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.61000	0.56800	0
30/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.06200	0.07600	0
30/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.62500	0.57200	0
30/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.04900	0.06100	0
30/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.71200	0.65700	0
30/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.04400	0.05500	0
30/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.75700	0.70100	0
30/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.03900	0.04900	0
30/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.80200	0.74500	0
30/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.32900	0.35300	0
30/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.82400	0.77800	0
30/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.31600	0.34100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.86100	0.81600	0
30/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.30500	0.32800	0
30/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.90000	0.85300	0
30/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.29400	0.31700	0
30/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.93900	0.89200	0
30/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.27300	0.29500	0
30/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.01800	0.97000	0
30/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01800	0.02300	0
30/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.13100	1.06900	0
30/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.25400	0.27500	0
30/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.09900	1.05000	0
30/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.24500	0.26600	0
30/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.14000	1.09100	0
30/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01300	0.01700	25
30/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.27600	1.21300	0
30/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01100	0.01500	0
30/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.32400	1.26100	0
30/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.22100	0.24000	0
30/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.26600	1.21500	0
30/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00900	0.01300	0
30/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.42200	1.35900	0
30/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00800	0.01100	0
30/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.47100	1.40700	0
30/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.20000	0.21800	0
30/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.39500	1.34300	0
30/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00700	0.00900	0
30/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.57000	1.50500	0
30/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.08300	0.09600	0
30/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.55100	1.49400	0
30/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00500	0.00800	0
30/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.66800	1.60400	0
30/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00500	0.00700	0
30/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.71800	1.65300	0
30/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00400	0.00600	0
30/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.76700	1.70200	0
30/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.16500	0.18200	0
30/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.66000	1.60700	0
30/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.16000	0.17600	0
30/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.70500	1.65100	0
30/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.15500	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.75000	1.69600	0
30/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.15100	0.16700	0
30/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.79600	1.74200	0
30/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.14600	0.16200	0
30/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.84100	1.78700	0
30/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.14200	0.15800	0
30/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.88700	1.83300	0
30/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.11500	2.04900	0
30/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.13400	0.14900	0
30/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.97900	1.92400	0
30/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.13100	0.14600	0
30/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.02600	1.97100	0
30/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.12000	0.13500	0
30/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.16500	2.11000	0
30/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.10900	0.12300	0
30/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.30400	2.24800	0
30/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.09100	0.10400	0
30/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.58600	2.52900	0
30/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.08600	0.09800	0
30/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.68100	2.62300	0
30/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.26300	3.19700	0
30/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.31300	3.24700	0
30/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.36300	3.29700	0
30/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.41300	3.34600	0
30/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.46300	3.39600	0
30/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.51300	3.44600	0
30/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.56300	3.49600	0
30/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.66300	3.59600	0
30/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.71300	3.64600	0
30/03/2010	€ / R On 14-June-10	13.80	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
30/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.76300	3.69600	0
30/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.05400	0.06300	0
30/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.54900	3.48800	0
30/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.05200	0.06200	0
30/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.59700	3.53700	0
30/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.05100	0.06100	0
30/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.64600	3.58600	0
30/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.05000	0.05900	0
30/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.69500	3.63400	0
30/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04800	0.05700	0
30/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.79300	3.73200	0
30/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.11300	4.04600	0
30/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.04600	0.05500	0
30/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.89100	3.83000	0
30/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.04500	0.05400	0
30/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.94000	3.87900	0
30/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.04100	0.05100	0
30/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.08600	4.02600	0
30/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.03600	0.04600	0
30/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.23100	4.17100	0
30/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02800	0.03900	0
30/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.52300	4.46400	0
30/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.02600	0.03700	0
30/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.62100	4.56200	0
30/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.26300	5.19600	0
30/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.31300	5.24600	0
30/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.36300	5.29600	0
30/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.41300	5.34600	0
30/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.46300	5.39600	0
30/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.51300	5.44600	0
30/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.56300	5.49600	0
30/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.66300	5.59600	0
30/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.71300	5.64600	0
30/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.76300	5.69600	0
30/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01200	0.02300	0
30/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.50700	5.44800	0
30/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01100	0.02300	0
30/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.55600	5.49800	0
30/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01100	0.02200	0
30/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.60600	5.54700	0
30/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01000	0.02100	0
30/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.65500	5.59600	0
30/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01000	0.02000	0
30/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.75500	5.69500	0
30/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.11300	6.04600	0
30/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00900	0.01900	0
30/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.85400	5.79400	0
30/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00800	0.01900	0
30/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.90300	5.84400	0
30/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00700	0.01800	0
30/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.05200	5.99300	0
30/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00700	0.01500	0
30/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.20200	6.14000	0
30/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00500	0.01100	0
30/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.50000	6.43600	0
30/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00500	0.01000	0
30/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.60000	6.53500	0
30/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.26300	7.19600	0
30/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.31300	7.24600	0
30/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.36300	7.29600	0
30/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.41300	7.34600	0
30/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.46300	7.39600	0
30/03/2010	€ / R On 14-June-10	17.55	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
30/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.51300	7.44600	0
30/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.56300	7.49600	0
30/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.66300	7.59600	0
30/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.71300	7.64600	0
30/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.76300	7.69600	0
30/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00300	0.00400	0
30/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.49800	7.42900	0
30/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00300	0.00400	0
30/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.54800	7.47900	0
30/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00300	0.00400	0
30/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.59800	7.52900	0
30/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.64700	7.57800	0
30/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.74700	7.67800	0
30/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.11300	8.04600	0
30/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.84700	7.77800	0
30/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.89700	7.82800	0
30/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.04700	7.97700	0
30/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.19700	8.12700	0
30/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.49600	8.42600	0
30/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.59600	8.52600	0
30/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.26300	9.19600	0
30/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.31300	9.24600	0
30/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.36300	9.29600	0
30/03/2010	€ / R On 14-June-10	19.45	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
30/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.41300	9.34600	0
30/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.46300	9.39600	0
30/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.51300	9.44600	0
30/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.56300	9.49600	0
30/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.66300	9.59600	0
30/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.71300	9.64600	0
30/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.76300	9.69600	0
30/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.49600	9.42600	0
30/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.54500	9.47600	0
30/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.59500	9.52600	0
30/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.64500	9.57600	0
30/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.74500	9.67500	0
30/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.11300	10.04600	0
30/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.84500	9.77500	0
30/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.89500	9.82500	0
30/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.04500	9.97500	0
30/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.19500	10.12500	0
30/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.49500	10.42500	0
30/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.59500	10.52500	0
30/03/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.87350	6.87570	100
30/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.31300	4.31500	0
30/03/2010	AU\$ / R On 14-June-10	2.50	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
30/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.26300	4.26500	0
30/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.21300	4.21500	0
30/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.16300	4.16500	0
30/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.06300	4.06500	0
30/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.01300	4.01500	0
30/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.96300	3.96500	0
30/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.91300	3.91500	0
30/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.86300	3.86500	0
30/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.81300	3.81500	0
30/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.76300	3.76500	0
30/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.71300	3.71500	0
30/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.66300	3.66500	0
30/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.61300	3.61500	0
30/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.56300	3.56500	0
30/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.31300	3.31500	0
30/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.26300	3.26500	0
30/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.21300	3.21500	0
30/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.16300	3.16500	0
30/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.06300	3.06500	0
30/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.01300	3.01500	0
30/03/2010	AU\$ / R On 14-June-10	3.80	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
30/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.96300	2.96500	0
30/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.91300	2.91500	0
30/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.86300	2.86500	0
30/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.81300	2.81500	0
30/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.76300	2.76500	0
30/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.71300	2.71500	0
30/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.66300	2.66500	0
30/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.61300	2.61500	0
30/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.56300	2.56500	0
30/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.31300	2.31500	0
30/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.26300	2.26500	0
30/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.21300	2.21500	0
30/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.16300	2.16500	0
30/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.06300	2.06500	0
30/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.01300	2.01500	0
30/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.96300	1.96500	0
30/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.91300	1.91500	0
30/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.86300	1.86500	0
30/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.81300	1.81500	0
30/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.76300	1.76500	0
30/03/2010	AU\$ / R On 14-June-10	5.05	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
30/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.71300	1.71500	0
30/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.66300	1.66500	0
30/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.61300	1.61500	0
30/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.56300	1.56500	0
30/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.31300	1.31600	0
30/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.26400	1.26600	0
30/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.21400	1.21600	0
30/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.16400	1.16600	0
30/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.06400	1.06700	0
30/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
30/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.01500	1.01700	0
30/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
30/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.96500	0.96800	0
30/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
30/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.91600	0.91800	0
30/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
30/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.86700	0.86900	0
30/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
30/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.81800	0.82000	0
30/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00500	0.00500	0
30/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.76900	0.77200	0
30/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00600	0.00700	0
30/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.72100	0.72300	0
30/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00800	0.00800	0
30/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.67300	0.67500	0
30/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01000	0.01000	0
30/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.62600	0.62800	0
30/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01300	0.01300	0
30/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.57900	0.58100	0
30/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01600	0.01600	0
30/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.35900	0.36100	0
30/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.04600	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.31800	0.32100	0
30/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.05500	0.05600	0
30/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.28000	0.28300	0
30/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.06700	0.06800	0
30/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.24400	0.24700	0
30/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.08100	0.08200	0
30/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.21000	0.21200	0
30/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.09700	0.09700	0
30/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.17800	0.18100	0
30/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.11500	0.11600	0
30/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.14900	0.15200	0
30/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.13600	0.13700	0
30/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.12800	0.13100	0
30/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16500	0.16600	0
30/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.11000	0.11200	0
30/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.19700	0.19700	0
30/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.09400	0.09600	0
30/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.23100	0.23100	0
30/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.08000	0.08200	0
30/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.26700	0.26700	0
30/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.06800	0.07000	0
30/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30500	0.30500	0
30/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.05800	0.06000	0
30/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.34500	0.34500	0
30/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.05000	0.05100	0
30/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.38700	0.38600	0
30/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.04200	0.04400	0
30/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.42900	0.42900	0
30/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.03600	0.03700	0
30/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.47300	0.47200	0
30/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.68800	1.68600	0
30/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.73800	1.73600	0
30/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.78800	1.78600	0
30/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.83800	1.83600	0
30/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.93800	1.93600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.98800	1.98600	0
30/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.03800	2.03600	0
30/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.08800	2.08600	0
30/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.13800	2.13600	0
30/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.18800	2.18600	0
30/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.23800	2.23600	0
30/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
30/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.28800	2.28600	0
30/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.33700	2.33500	0
30/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.38700	2.38500	0
30/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.43700	2.43500	0
30/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.68700	3.68500	0
30/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.73700	3.73500	0
30/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.78700	3.78500	0
30/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.83700	3.83500	0
30/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.93700	3.93500	0
30/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.98700	3.98500	0
30/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.03700	4.03500	0
30/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.08700	4.08500	0
30/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.13700	4.13500	0
30/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.18700	4.18500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.23700	4.23500	0
30/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.28700	4.28500	0
30/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.33700	4.33500	0
30/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.38700	4.38500	0
30/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.43700	4.43500	0
30/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.68700	5.68500	0
30/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.73700	5.73500	0
30/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.78700	5.78500	0
30/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.83700	5.83500	0
30/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.93700	5.93500	0
30/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.98700	5.98500	0
30/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.03700	6.03500	0
30/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.08700	6.08500	0
30/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.13700	6.13500	0
30/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.18700	6.18500	0
30/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.23700	6.23500	0
30/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.28700	6.28500	0
30/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.33700	6.33500	0
30/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.38700	6.38500	0
30/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.43700	6.43500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.68700	7.68500	0
30/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.73700	7.73500	0
30/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.78700	7.78500	0
30/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.83700	7.83500	0
30/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.93700	7.93500	0
30/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.98700	7.98500	0
30/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.03700	8.03500	0
30/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.08700	8.08500	0
30/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.13700	8.13500	0
30/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.18700	8.18500	0
30/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.23700	8.23500	0
30/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.28700	8.28500	0
30/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.33700	8.33500	0
30/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.38700	8.38500	0
30/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.43700	8.43500	0
30/03/2010	CAD/ R On 13-September-10			Foreign Exchange Future	6.93720	7.02500	0
30/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.16100	0.17500	0
30/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.12900	0.12400	0
30/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.13300	0.14600	0
30/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.15100	0.14500	0
30/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.11300	0.12500	0
30/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.18100	0.17400	0
31/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.78610	7.83290	0
31/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.61900	4.66500	0
31/03/2010	\$ / R On 13-December-10	3.05	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
31/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.93300	3.97700	0
31/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.83300	3.87700	0
31/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.78300	3.82700	0
31/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.85100	3.89700	0
31/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.80100	3.84700	0
31/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.75100	3.79700	0
31/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.81900	3.86500	0
31/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.76900	3.81500	0
31/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.71900	3.76600	0
31/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.66900	3.71600	0
31/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.61900	3.66600	0
31/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.56900	3.61600	0
31/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.51900	3.56600	0
31/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.46900	3.51600	0
31/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.41900	3.46600	0
31/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.36900	3.41600	0
31/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.32000	3.36600	0
31/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.27000	3.31600	0
31/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.22000	3.26600	0
31/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.17000	3.21600	0
31/03/2010	\$ / R On 13-December-10	4.50	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
31/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.88300	2.92700	0
31/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.83300	2.87700	0
31/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.78300	2.82700	0
31/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.85200	2.89700	0
31/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
31/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.80200	2.84700	0
31/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
31/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.75200	2.79700	0
31/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
31/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.82100	2.86700	0
31/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.77100	2.81700	0
31/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.72100	2.76800	0
31/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.67100	2.71800	0
31/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.62100	2.66800	0
31/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.57200	2.61800	0
31/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
31/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.52200	2.56900	0
31/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.47200	2.51900	0
31/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.42200	2.46900	0
31/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.37300	2.41900	0
31/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
31/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.32300	2.37000	0
31/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.27300	2.32000	0
31/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.22400	2.27100	0
31/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00500	0.00600	0
31/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.17400	2.22100	0
31/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.88300	1.92800	0
31/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.83300	1.87800	0
31/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.78300	1.82800	0
31/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.85400	1.90000	0
31/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
31/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.80500	1.85100	0
31/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
31/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.75500	1.80100	0
31/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
31/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.82900	1.87600	0
31/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01000	0.01100	0
31/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.78000	1.82800	0
31/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01100	0.01300	0
31/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.73100	1.77900	0
31/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01200	0.01400	0
31/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.68300	1.73000	0
31/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01400	0.01500	0
31/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.63400	1.68200	0
31/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01500	0.01700	0
31/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.58600	1.63400	0
31/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01700	0.01900	0
31/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.53700	1.58600	0
31/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01800	0.02100	0
31/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.48900	1.53800	0
31/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02000	0.02300	0
31/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.44100	1.49000	0
31/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02200	0.02500	0
31/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.39400	1.44300	0
31/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02500	0.02800	0
31/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.34600	1.39600	0
31/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02700	0.03100	0
31/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.29900	1.34900	0
31/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03000	0.03400	0
31/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.25200	1.30200	0
31/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03300	0.03700	0
31/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.20500	1.25600	0
31/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03600	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.88900	0.93300	0
31/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00600	0.00600	0
31/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.84000	0.88500	0
31/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00700	0.00800	0
31/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.79200	0.83700	0
31/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00900	0.01000	0
31/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.88300	0.92900	0
31/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03200	0.03200	0
31/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.83900	0.88600	0
31/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.03800	0.03900	0
31/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.79600	0.84300	0
31/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04500	0.04600	0
31/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.90100	0.95200	0
31/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08200	0.08700	0
31/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.86200	0.91300	0
31/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09300	0.09800	0
31/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.82400	0.87500	0
31/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10500	0.11000	0
31/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.78700	0.83900	0
31/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11800	0.12400	0
31/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.75100	0.80300	0
31/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13200	0.13800	0
31/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.71600	0.76800	0
31/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14700	0.15300	0
31/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.68200	0.73400	0
31/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16300	0.16900	0
31/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.64900	0.70100	0
31/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18000	0.18600	0
31/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.61700	0.66900	0
31/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19800	0.20400	0
31/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.58700	0.63900	0
31/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21800	0.22400	0
31/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.55700	0.60900	0
31/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23800	0.24400	0
31/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.52900	0.58000	0
31/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.26000	0.26500	0
31/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.50100	0.55300	0
31/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.28200	0.28800	0
31/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.47500	0.52600	0
31/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.30600	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.13300	0.15900	1,430
31/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.25000	0.23200	0
31/03/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.27700	0.00000	100
31/03/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.32600	0.00000	0
31/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.10200	0.12500	100
31/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.31900	0.29800	0
31/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.24200	0.27800	0
31/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39100	0.38100	0
31/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.22700	0.26100	0
31/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.42600	0.41400	0
31/03/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.34800	0.39200	0
31/03/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.47900	0.47700	0
31/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.33100	0.37500	0
31/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.51200	0.51000	0
31/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.31600	0.35800	0
31/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.54700	0.54300	0
31/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.41200	0.46600	0
31/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.57600	0.58300	0
31/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.42200	0.44500	0
31/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.63600	0.61200	0
31/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.40200	0.45500	0
31/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.66600	0.67200	0
31/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.26100	0.30000	0
31/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.69200	0.68500	0
31/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.24900	0.28700	4,400
31/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.73000	0.72200	0
31/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.23800	0.27500	0
31/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.76900	0.76000	0
31/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.22800	0.26400	0
31/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.80900	0.79900	0
31/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.21800	0.25300	0
31/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.84900	0.83800	0
31/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.20800	0.24200	0
31/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.88900	0.87700	0
31/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.19900	0.23300	0
31/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.93000	0.91800	0
31/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.19100	0.22300	0
31/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.97200	0.95800	0
31/03/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.28300	0.32800	30,000
31/03/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.99700	0.99500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.17500	0.20600	0
31/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.05600	1.04100	0
31/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.16800	0.19800	117
31/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.09900	1.08300	0
31/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00700	0.01200	0
31/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.22400	1.18500	0
31/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.07200	0.08800	3,000
31/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.22100	1.19100	0
31/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00500	0.01000	0
31/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.32200	1.28300	0
31/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00400	0.00900	0
31/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.37100	1.33200	0
31/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00400	0.00800	0
31/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.42100	1.38100	0
31/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00300	0.00700	0
31/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.47000	1.43000	0
31/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00300	0.00700	0
31/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.52000	1.48000	0
31/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05300	0.06600	0
31/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.50200	1.46900	0
31/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.11900	0.14200	0
31/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.50000	1.47700	0
31/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.11500	0.13700	330
31/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.54600	1.52200	0
31/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04700	0.05800	0
31/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.64600	1.61100	0
31/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.10700	0.12800	0
31/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.63800	1.61300	0
31/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00200	0.00400	0
31/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.81900	1.77700	0
31/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04100	0.05100	0
31/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.79000	1.75400	0
31/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00300	0
31/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.91800	1.87600	0
31/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00300	26,596
31/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.96800	1.92600	0
31/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00100	0.00300	0
31/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	2.01800	1.97600	0
31/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.08800	0.10600	0
31/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.91900	1.89100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.08500	0.10300	0
31/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.96600	1.93800	0
31/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.16800	2.12500	0
31/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.21800	2.17500	0
31/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02700	0.03600	0
31/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.17600	2.13900	0
31/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02500	0.03400	0
31/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.22400	2.18700	0
31/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02300	0.03200	0
31/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.27200	2.23500	0
31/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07000	0.08500	0
31/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.25100	2.22000	0
31/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.06700	0.08200	0
31/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.29800	2.26700	0
31/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.06500	0.08000	0
31/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.34600	2.31500	0
31/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06200	0.07700	300
31/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.39300	2.36200	0
31/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06000	0.07500	0
31/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.44100	2.41000	0
31/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05800	0.07200	0
31/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.48900	2.45700	0
31/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05600	0.07000	0
31/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.53700	2.50500	0
31/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05400	0.06800	0
31/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.58500	2.55300	0
31/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05300	0.06600	0
31/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.63400	2.60100	0
31/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05100	0.06400	0
31/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.68200	2.64900	0
31/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04900	0.06200	0
31/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.73000	2.69700	0
31/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04800	0.06000	0
31/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.77900	2.74500	0
31/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04600	0.05800	0
31/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.82700	2.79300	0
31/03/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08600	0.10700	30,000
31/03/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.80000	2.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.11700	3.07300	0
31/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.16700	3.12300	0
31/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.21700	3.17300	0
31/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.26700	3.22300	0
31/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.31700	3.27300	0
31/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.36700	3.32300	0
31/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.56700	3.52300	0
31/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03300	0.04200	0
31/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.41400	3.37700	0
31/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.66700	3.62300	0
31/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.71700	3.67300	0
31/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.76700	3.72300	0
31/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.81700	3.77300	0
31/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.86700	3.82300	0
31/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.91700	3.87300	0
31/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.96700	3.92300	0
31/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	4.01700	3.97300	0
31/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.06700	4.02300	0
31/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.11700	4.07300	0
31/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.16700	4.12300	0
31/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.21700	4.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.15000	4.10700	0
31/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.20000	4.15700	0
31/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.25000	4.20700	0
31/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01900	0.02800	0
31/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.20000	4.16300	0
31/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01800	0.02700	0
31/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.24900	4.21200	0
31/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01700	0.02600	0
31/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.29800	4.26100	0
31/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01600	0.02500	0
31/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.34700	4.31000	0
31/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01500	0.02400	0
31/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.39600	4.35900	0
31/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01400	0.02300	0
31/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.44500	4.40800	0
31/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01300	0.02300	0
31/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.49400	4.45800	0
31/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01200	0.02200	0
31/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.54300	4.50700	0
31/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01200	0.02100	0
31/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.59300	4.55600	0
31/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01100	0.02000	0
31/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.64200	4.60500	0
31/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01000	0.02000	0
31/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.69100	4.65500	0
31/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01000	0.01900	0
31/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.74100	4.70400	0
31/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00900	0.01900	0
31/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.79000	4.75400	0
31/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00800	0.01800	0
31/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.83900	4.80300	0
31/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.11700	5.07300	0
31/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.16700	5.12300	0
31/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.21700	5.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.26700	5.22300	0
31/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.31700	5.27300	0
31/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.36700	5.32300	0
31/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.56700	5.52300	0
31/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.01300	0
31/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.38500	5.34800	0
31/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.66700	5.62300	0
31/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.71700	5.67300	0
31/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.76700	5.72300	0
31/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.86700	5.82300	0
31/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.91700	5.87300	0
31/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.96700	5.92300	0
31/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	6.01700	5.97300	0
31/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.06700	6.02300	0
31/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.16700	6.12300	0
31/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.21700	6.17300	0
31/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.14900	6.10300	0
31/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.19900	6.15300	0
31/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.24900	6.20300	0
31/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00700	0
31/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.18200	6.14200	0
31/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00700	0
31/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.23200	6.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00700	0
31/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.28200	6.24200	0
31/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00600	0
31/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.33200	6.29100	0
31/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00600	0
31/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.38200	6.34100	0
31/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00600	0
31/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.43200	6.39100	0
31/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00500	0
31/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.48200	6.44000	0
31/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00500	0
31/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.53200	6.49000	0
31/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00500	0
31/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.58200	6.54000	0
31/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00500	0
31/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.63200	6.59000	0
31/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.68200	6.63900	0
31/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.73200	6.68900	0
31/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.78200	6.73900	0
31/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00400	0
31/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.83200	6.78900	0
31/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.11700	7.07300	0
31/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.16700	7.12300	0
31/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.26700	7.22300	0
31/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.31700	7.27300	0
31/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.36700	7.32300	0
31/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.38200	7.33700	0
31/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.06700	8.02300	0
31/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.16700	8.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.21700	8.17300	0
31/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.14900	8.10300	0
31/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.19900	8.15300	0
31/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.24900	8.20300	0
31/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.18200	8.13600	0
31/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.23200	8.18600	0
31/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.28100	8.23600	0
31/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.33100	8.28600	0
31/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.38100	8.33600	0
31/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.43100	8.38600	0
31/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.48100	8.43600	0
31/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.53100	8.48600	0
31/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.58100	8.53600	0
31/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.63100	8.58600	0
31/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.68100	8.63500	0
31/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.73100	8.68500	0
31/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.78100	8.73500	0
31/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.83100	8.78500	0
31/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.11700	9.07300	0
31/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.16700	9.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.26700	9.22300	0
31/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.31700	9.27300	0
31/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.36700	9.32300	0
31/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.06700	10.02300	0
31/03/2010	£ / R On 13-December-10			Foreign Exchange Future	11.60350	11.63670	7
31/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.35700	3.38700	0
31/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.20700	3.23800	0
31/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.10700	3.13800	0
31/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.05700	3.08800	0
31/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.00700	3.03800	0
31/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.90700	2.93800	0
31/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.85700	2.88800	0
31/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.70700	2.73800	0
31/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.65700	2.68800	0
31/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.60700	2.63800	0
31/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.55700	2.58800	0
31/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.50700	2.53800	0
31/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.45700	2.48800	0
31/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.40800	2.43800	0
31/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.35800	2.38900	0
31/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.30800	2.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.25800	2.28900	0
31/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.20800	2.23900	0
31/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.15800	2.18900	0
31/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.10800	2.13900	0
31/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.05900	2.08900	0
31/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.00900	2.04000	0
31/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.95900	1.99000	0
31/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.90900	1.94000	0
31/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.85900	1.89000	0
31/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.81000	1.84100	0
31/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.76000	1.79100	0
31/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.71000	1.74100	0
31/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.66100	1.69200	0
31/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.61100	1.64200	0
31/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.56100	1.59200	0
31/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.51200	1.54300	0
31/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00500	0.00600	0
31/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.46200	1.49300	0
31/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00500	0.00600	0
31/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.41300	1.44400	0
31/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00600	0.00700	0
31/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.36300	1.39400	0
31/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00600	0.00700	0
31/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.31400	1.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00700	0.00800	0
31/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.26500	1.29600	0
31/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00800	0.00900	0
31/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.21600	1.24700	0
31/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00900	0.01000	0
31/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.16700	1.19800	0
31/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01000	0.01100	0
31/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.11800	1.14900	0
31/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01100	0.01200	0
31/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.06900	1.10000	0
31/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01200	0.01300	0
31/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.02000	1.05100	0
31/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01300	0.01400	0
31/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.97300	1.00300	0
31/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
31/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.92700	0.95600	0
31/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02000	0.01900	0
31/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.88100	0.91000	0
31/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02400	0.02300	0
31/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.83500	0.86500	0
31/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02800	0.02800	0
31/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.79100	0.82000	0
31/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03400	0.03300	0
31/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.74700	0.77700	0
31/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04000	0.04000	0
31/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.70400	0.73400	0
31/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.04700	0.04700	0
31/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.66200	0.69200	0
31/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05500	0.05500	0
31/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.62100	0.65100	0
31/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06400	0.06400	0
31/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58100	0.61100	0
31/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07400	0.07400	0
31/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54200	0.57300	0
31/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08500	0.08600	0
31/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.50400	0.53600	0
31/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09700	0.09900	0
31/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.46800	0.50000	0
31/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.11100	0.11300	0
31/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.43300	0.46500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.12600	0.12800	0
31/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.40000	0.43200	0
31/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.14300	0.14500	0
31/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.36800	0.40000	0
31/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.16100	0.16300	0
31/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.33700	0.37000	0
31/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.18000	0.18300	0
31/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.30800	0.34100	0
31/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.20100	0.20400	0
31/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.28100	0.31400	0
31/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.22400	0.22700	0
31/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.25500	0.28800	0
31/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.24800	0.25100	0
31/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23500	0.26300	0
31/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.27800	0.27600	0
31/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.21700	0.24400	0
31/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.31000	0.30700	0
31/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.20000	0.22700	0
31/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.34300	0.34000	0
31/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.18500	0.21000	0
31/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.37800	0.37300	0
31/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.17100	0.19500	0
31/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.41400	0.40800	0
31/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.15800	0.18100	0
31/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.45100	0.44400	0
31/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14600	0.16800	0
31/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.48900	0.48100	0
31/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.13500	0.15600	0
31/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.52800	0.51900	0
31/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.12500	0.14500	0
31/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.56800	0.55800	0
31/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.11500	0.13500	0
31/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.60800	0.59800	0
31/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.10700	0.12500	0
31/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.65000	0.63800	0
31/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.09900	0.11700	0
31/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.69200	0.68000	0
31/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.09200	0.10900	0
31/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.73500	0.72200	0
31/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.08600	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.77900	0.76400	0
31/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.08000	0.09400	0
31/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.82300	0.80700	0
31/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.07400	0.08800	28
31/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.86700	0.85100	0
31/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.06900	0.08200	0
31/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.91200	0.89500	0
31/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.06400	0.07700	0
31/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.95700	0.94000	0
31/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.06000	0.07200	0
31/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.00300	0.98500	0
31/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.05600	0.06800	0
31/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.04900	1.03100	0
31/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.05300	0.06300	0
31/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.09600	1.07600	0
31/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.04900	0.06000	0
31/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.14200	1.12300	0
31/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.04600	0.05600	0
31/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.18900	1.16900	0
31/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.04300	0.05300	8,032
31/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.23600	1.21600	0
31/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.04100	0.05000	0
31/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.28400	1.26300	0
31/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.03800	0.04700	0
31/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.33100	1.31000	0
31/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.03600	0.04400	0
31/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.37900	1.35700	0
31/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.03400	0.04200	0
31/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.42700	1.40500	0
31/03/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.15600	0.16400	0
31/03/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.42500	1.40200	0
31/03/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.14700	0.15500	0
31/03/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.46600	1.44300	0
31/03/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13900	0.14600	0
31/03/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.50800	1.48400	0
31/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.02700	0.03400	0
31/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.62000	1.59700	0
31/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.02600	0.03200	0
31/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.66900	1.64500	0
31/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.02500	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.71800	1.69300	0
31/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.02300	0.02900	0
31/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.76600	1.74200	0
31/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.02200	0.02700	0
31/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.81500	1.79000	0
31/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.02100	0.02600	0
31/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.86400	1.83900	0
31/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.02000	0.02500	0
31/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.91300	1.88800	0
31/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.01900	0.02400	0
31/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.96200	1.93700	0
31/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.01800	0.02300	0
31/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.01100	1.98600	0
31/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01700	0.02200	0
31/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.06000	2.03500	0
31/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01600	0.02000	0
31/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.10900	2.08300	0
31/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01400	0.01900	11,194
31/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.15700	2.13200	0
31/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01300	0.01700	0
31/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.20600	2.18000	0
31/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01200	0.01600	0
31/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.25500	2.22900	0
31/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01100	0.01500	0
31/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.30400	2.27800	0
31/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01000	0.01400	0
31/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.35300	2.32700	0
31/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.01000	0.01300	0
31/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.40300	2.37600	0
31/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00900	0.01200	0
31/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.45200	2.42500	0
31/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00800	0.01100	0
31/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.50100	2.47400	0
31/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00800	0.01000	0
31/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.55100	2.52300	0
31/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00700	0.00900	0
31/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.60000	2.57200	0
31/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00600	0.00800	0
31/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.64900	2.62100	0
31/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00600	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.69900	2.67100	0
31/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00500	0.00700	0
31/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.74800	2.72000	0
31/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00500	0.00700	0
31/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.79800	2.77000	0
31/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00500	0.00600	0
31/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.84800	2.81900	0
31/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00400	0.00600	0
31/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.89700	2.86900	0
31/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.94700	2.91800	0
31/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.99700	2.96800	0
31/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00300	0.00500	0
31/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.04600	3.01800	0
31/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.09600	3.06700	0
31/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00300	0.00400	8,032
31/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.14600	3.11700	0
31/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.24500	3.21600	0
31/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.29500	3.26600	0
31/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.34500	3.31600	0
31/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.39500	3.36600	0
31/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.44500	3.41500	0
31/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.49500	3.46500	0
31/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.54500	3.51500	0
31/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.59400	3.56500	0
31/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.64400	3.61500	0
31/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.69400	3.66500	0
31/03/2010	£ / R On 14-June-10	15.00	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
31/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.74400	3.71500	0
31/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.79400	3.76400	0
31/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.84400	3.81400	0
31/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.89400	3.86400	0
31/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.94400	3.91400	0
31/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.99400	3.96400	0
31/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.04400	4.01400	0
31/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.09400	4.06400	0
31/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.14400	4.11400	0
31/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.19400	4.16400	0
31/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.24400	4.21400	0
31/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.29400	4.26400	0
31/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.34400	4.31400	0
31/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.39400	4.36400	0
31/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.44400	4.41400	0
31/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.49400	4.46400	0
31/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.54400	4.51400	0
31/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.59300	4.56400	0
31/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.64300	4.61400	0
31/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.69300	4.66400	0
31/03/2010	£ / R On 14-June-10	16.00	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
31/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.74300	4.71400	0
31/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.79300	4.76400	0
31/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.84300	4.81400	0
31/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.89300	4.86400	0
31/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.94300	4.91300	0
31/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.99300	4.96300	0
31/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.04300	5.01300	0
31/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.09300	5.06300	0
31/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.14300	5.11300	0
31/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.19300	5.16300	0
31/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.24300	5.21300	0
31/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.29300	5.26300	0
31/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.34300	5.31300	0
31/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.39300	5.36300	0
31/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.44300	5.41300	0
31/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.49300	5.46300	0
31/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.54300	5.51300	0
31/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.59300	5.56300	0
31/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.64300	5.61300	0
31/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.69300	5.66300	0
31/03/2010	£ / R On 14-June-10	17.00	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
31/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.74300	5.71300	0
31/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.79300	5.76300	0
31/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.84300	5.81300	0
31/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.89300	5.86300	0
31/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.94300	5.91300	0
31/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.99300	5.96300	0
31/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.04300	6.01300	0
31/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.09300	6.06300	0
31/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.14300	6.11300	0
31/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.19300	6.16300	0
31/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
31/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.24300	6.21300	0
31/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.29300	6.26300	0
31/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.34300	6.31300	0
31/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.39300	6.36300	0
31/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.44300	6.41300	0
31/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.49300	6.46300	0
31/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.54300	6.51300	0
31/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.59300	6.56300	0
31/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.64300	6.61300	0
31/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.69300	6.66300	0
31/03/2010	£ / R On 14-June-10	18.00	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
31/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.74300	6.71300	0
31/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.79300	6.76300	0
31/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.84300	6.81300	0
31/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.89300	6.86300	0
31/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.94300	6.91300	0
31/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.99300	6.96300	0
31/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.04300	7.01300	0
31/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.09300	7.06300	0
31/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.14300	7.11300	0
31/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.19300	7.16300	0
31/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.24300	7.21300	0
31/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.29300	7.26300	0
31/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.34300	7.31300	0
31/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.39300	7.36300	0
31/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.44300	7.41300	0
31/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.49300	7.46300	0
31/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.54300	7.51300	0
31/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.59300	7.56300	0
31/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.64300	7.61300	0
31/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.69300	7.66300	0
31/03/2010	£ / R On 14-June-10	19.00	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
31/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.74300	7.71300	0
31/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.79300	7.76300	0
31/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.84300	7.81300	0
31/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.89300	7.86300	0
31/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.94300	7.91300	0
31/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.99300	7.96300	0
31/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.04300	8.01300	0
31/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.09300	8.06300	0
31/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.14300	8.11300	0
31/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.19300	8.16300	0
31/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.24300	8.21300	0
31/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.29300	8.26300	0
31/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.34300	8.31300	0
31/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.39300	8.36300	0
31/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.44300	8.41300	0
31/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.49300	8.46300	0
31/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.54300	8.51300	0
31/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.59300	8.56300	0
31/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.64300	8.61300	0
31/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.69300	8.66300	0
31/03/2010	£ / R On 14-June-10	20.00	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
31/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.74300	8.71300	0
31/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.79300	8.76300	0
31/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.84300	8.81300	0
31/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.89300	8.86300	0
31/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.94300	8.91300	0
31/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.99300	8.96300	0
31/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.04300	9.01300	0
31/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.09300	9.06300	0
31/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.14300	9.11300	0
31/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.29300	9.26300	0
31/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.34300	9.31300	0
31/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.39300	9.36300	0
31/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.44300	9.41300	0
31/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.49300	9.46300	0
31/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.54300	9.51300	0
31/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.59300	9.56300	0
31/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.64300	9.61300	0
31/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.69300	9.66300	0
31/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.74300	9.71300	0
31/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.79300	9.76300	0
31/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.84300	9.81300	0
31/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.89300	9.86300	0
31/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.94300	9.91300	0
31/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.99300	9.96300	0
31/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.04300	10.01300	0
31/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.09300	10.06300	0
31/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.14300	10.11300	0
31/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.19300	10.16300	0
31/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.24300	10.21300	0
31/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.29300	10.26300	0
31/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.34300	10.31300	0
31/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.39300	10.36300	0
31/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.44300	10.41300	0
31/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.49300	10.46300	0
31/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.54300	10.51300	0
31/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.59300	10.56300	0
31/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.64300	10.61300	0
31/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.69300	10.66300	0
31/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.74300	10.71300	0
31/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.79300	10.76300	0
31/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.84300	10.81300	0
31/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.89300	10.86300	0
31/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.94300	10.91300	0
31/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.99300	10.96300	0
31/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.04300	11.01300	0
31/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.09300	11.06300	0
31/03/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08090	0.08180	0
31/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.00975	0.01061	0
31/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00011	0
31/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00269	0.00303	0
31/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00309	0.00253	0
31/03/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00391	0.00435	0
31/03/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00591	0.00545	0
31/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00052	0.00066	0
31/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01092	0.01016	0
31/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.36980	10.35510	1,971
31/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.75200	2.73700	0
31/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.70200	2.68700	0
31/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.65200	2.63700	0
31/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.60200	2.58700	0
31/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.55200	2.53700	0
31/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.50200	2.48700	0
31/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.45200	2.43700	0
31/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.35200	2.33700	0
31/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.30200	2.28700	0
31/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.25300	2.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.52900	2.51500	0
31/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.01000	0
31/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.47900	2.46600	0
31/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00900	0.01100	0
31/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.43000	2.41700	0
31/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01000	0.01200	0
31/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.38000	2.36700	0
31/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01000	0.01200	0
31/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.28200	2.26800	0
31/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01200	0.01300	0
31/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.90300	1.88800	0
31/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.18300	2.17000	0
31/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01300	0.01500	0
31/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.13400	2.12100	0
31/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01400	0.01600	0
31/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.75300	1.73900	0
31/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.70300	1.68900	0
31/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.98700	1.97400	0
31/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01700	0.01900	0
31/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.60400	1.58900	0
31/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.55400	1.53900	0
31/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.84200	1.83000	0
31/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02200	0.02500	0
31/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.45400	1.44000	0
31/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.35500	1.34100	0
31/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.30500	1.29100	0
31/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00400	0
31/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.25600	1.24100	0
31/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00400	0
31/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.55700	1.54800	0
31/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03700	0.04300	0
31/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.51000	1.50200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04000	0.04700	0
31/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.46300	1.45600	0
31/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04300	0.05100	0
31/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.41700	1.41000	0
31/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04700	0.05500	0
31/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.32500	1.32000	0
31/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05500	0.06500	0
31/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.91300	0.90000	0
31/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01100	0.01300	0
31/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.23500	1.23100	0
31/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06500	0.07600	0
31/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.19000	1.18700	0
31/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07000	0.08200	0
31/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.77100	0.76000	0
31/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01900	0.02300	0
31/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.72500	0.71500	0
31/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02300	0.02800	0
31/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.06200	1.06200	0
31/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.09200	0.10700	0
31/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.63500	0.62600	0
31/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03300	0.03900	0
31/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.59200	0.58400	0
31/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.04000	0.04700	0
31/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.94600	0.95000	0
31/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.12600	0.14500	0
31/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.50800	0.50200	0
31/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.05600	0.06500	0
31/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.42900	0.42600	0
31/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.07700	0.08900	0
31/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.39200	0.38900	0
31/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.09000	0.10200	0
31/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.35600	0.35500	0
31/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.10400	0.11800	0
31/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.73900	0.74900	0
31/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.21900	0.24400	0
31/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.70800	0.71800	0
31/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.23800	0.26300	0
31/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.67700	0.68900	0
31/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.25700	0.28400	0
31/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.64800	0.66000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.27800	0.30500	0
31/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.59200	0.60600	0
31/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.32200	0.35100	0
31/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.16300	0.16900	0
31/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.26100	0.28200	0
31/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.54000	0.55600	0
31/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.37000	0.40100	0
31/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.51500	0.53100	0
31/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.39500	0.42600	0
31/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.11600	0.12200	20
31/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.36400	0.38500	271
31/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.10300	0.10900	0
31/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.40100	0.42200	0
31/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.44900	0.46700	0
31/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.47900	0.51200	0
31/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.08100	0.08700	0
31/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.47900	0.50000	0
31/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.07200	0.07800	0
31/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.52000	0.54100	0
31/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.39700	0.41500	0
31/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.57700	0.61000	0
31/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.05700	0.06200	0
31/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.60500	0.62500	0
31/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.04500	0.04900	0
31/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.69300	0.71200	0
31/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.04000	0.04400	0
31/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.73800	0.75700	0
31/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.03500	0.03900	0
31/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.78300	0.80200	0
31/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.31200	0.32900	0
31/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.79200	0.82400	0
31/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.30000	0.31600	0
31/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.83000	0.86100	0
31/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.28900	0.30500	0
31/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.86900	0.90000	0
31/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.27800	0.29400	0
31/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.90800	0.93900	0
31/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.25800	0.27300	0
31/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.98800	1.01800	0
31/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.11400	1.13100	0
31/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.24000	0.25400	0
31/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.07000	1.09900	0
31/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.23100	0.24500	0
31/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.11100	1.14000	0
31/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01100	0.01300	25
31/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.25900	1.27600	0
31/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01000	0.01100	0
31/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.30800	1.32400	0
31/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.20800	0.22100	0
31/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.23800	1.26600	0
31/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00800	0.00900	0
31/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.40600	1.42200	0
31/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00700	0.00800	0
31/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.45500	1.47100	0
31/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.18800	0.20000	0
31/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.36800	1.39500	0
31/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00600	0.00700	0
31/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.55400	1.57000	0
31/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.07700	0.08300	0
31/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.53000	1.55100	0
31/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00500	0.00500	0
31/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.65300	1.66800	0
31/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00400	0.00500	0
31/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.70200	1.71800	0
31/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00400	0.00400	0
31/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.75200	1.76700	0
31/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.15500	0.16500	0
31/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.63500	1.66000	0
31/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.15000	0.16000	0
31/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.68000	1.70500	0
31/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.14600	0.15500	0
31/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.72600	1.75000	0
31/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.14200	0.15100	0
31/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.77200	1.79600	0
31/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.13800	0.14600	0
31/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.81800	1.84100	0
31/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.13400	0.14200	0
31/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.86400	1.88700	0
31/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.10000	2.11500	0
31/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.12700	0.13400	0
31/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.95700	1.97900	0
31/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.12300	0.13100	0
31/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.00300	2.02600	0
31/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.11300	0.12000	0
31/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.14300	2.16500	0
31/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.10300	0.10900	0
31/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.28300	2.30400	0
31/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.08600	0.09100	0
31/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.56600	2.58600	0
31/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.08100	0.08600	0
31/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.66100	2.68100	0
31/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.24800	3.26300	0
31/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.29800	3.31300	0
31/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.34800	3.36300	0
31/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.39800	3.41300	0
31/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.44800	3.46300	0
31/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.49800	3.51300	0
31/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.54800	3.56300	0
31/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.64800	3.66300	0
31/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.69800	3.71300	0
31/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.74800	3.76300	0
31/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.05000	0.05400	0
31/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.53000	3.54900	0
31/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04900	0.05200	0
31/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.57900	3.59700	0
31/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04800	0.05100	0
31/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.62800	3.64600	0
31/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.04700	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.67700	3.69500	0
31/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04500	0.04800	0
31/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.77500	3.79300	0
31/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.09800	4.11300	0
31/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.04300	0.04600	0
31/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.87300	3.89100	0
31/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.04200	0.04500	0
31/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.92200	3.94000	0
31/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03800	0.04100	0
31/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.06800	4.08600	0
31/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.03300	0.03600	0
31/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.21300	4.23100	0
31/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02400	0.02800	0
31/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.50400	4.52300	0
31/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.02100	0.02600	0
31/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.60100	4.62100	0
31/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.24800	5.26300	0
31/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.29800	5.31300	0
31/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.34800	5.36300	0
31/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.39800	5.41300	0
31/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.44800	5.46300	0
31/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.49800	5.51300	0
31/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.54800	5.56300	0
31/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.64800	5.66300	0
31/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.69800	5.71300	0
31/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.74800	5.76300	0
31/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00700	0.01200	0
31/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.48700	5.50700	0
31/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00700	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.53700	5.55600	0
31/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00700	0.01100	0
31/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.58700	5.60600	0
31/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00600	0.01000	0
31/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.63600	5.65500	0
31/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00500	0.01000	0
31/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.73500	5.75500	0
31/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.09800	6.11300	0
31/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00500	0.00900	0
31/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.83500	5.85400	0
31/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00400	0.00800	0
31/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.88400	5.90300	0
31/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00400	0.00700	0
31/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.03400	6.05200	0
31/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00400	0.00700	0
31/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.18400	6.20200	0
31/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00300	0.00500	0
31/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.48300	6.50000	0
31/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00300	0.00500	0
31/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.58300	6.60000	0
31/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.24800	7.26300	0
31/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.29800	7.31300	0
31/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.34800	7.36300	0
31/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.39800	7.41300	0
31/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.44800	7.46300	0
31/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.49800	7.51300	0
31/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.54800	7.56300	0
31/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.64800	7.66300	0
31/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.69800	7.71300	0
31/03/2010	€ / R On 14-June-10	17.80	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
31/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.74800	7.76300	0
31/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.48200	7.49800	0
31/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.53200	7.54800	0
31/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00200	0.00300	0
31/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.58200	7.59800	0
31/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.63200	7.64700	0
31/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.73200	7.74700	0
31/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.09800	8.11300	0
31/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.83200	7.84700	0
31/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.88200	7.89700	0
31/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.03200	8.04700	0
31/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00200	0
31/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.18100	8.19700	0
31/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.48100	8.49600	0
31/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.58100	8.59600	0
31/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.24800	9.26300	0
31/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.29800	9.31300	0
31/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.34800	9.36300	0
31/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.39800	9.41300	0
31/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.44800	9.46300	0
31/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.49800	9.51300	0
31/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.54800	9.56300	0
31/03/2010	€ / R On 14-June-10	19.70	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
31/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.64800	9.66300	0
31/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.69800	9.71300	0
31/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.74800	9.76300	0
31/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.48000	9.49600	0
31/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.53000	9.54500	0
31/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.58000	9.59500	0
31/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.63000	9.64500	0
31/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.73000	9.74500	0
31/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.09800	10.11300	0
31/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.83000	9.84500	0
31/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.88000	9.89500	0
31/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.03000	10.04500	0
31/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.18000	10.19500	0
31/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.48000	10.49500	0
31/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.58000	10.59500	0
31/03/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.82270	6.87350	200
31/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.26100	4.31300	0
31/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.21100	4.26300	0
31/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.16100	4.21300	0
31/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.11100	4.16300	0
31/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.01100	4.06300	0
31/03/2010	AU\$ / R On 14-June-10	2.75	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
31/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.96100	4.01300	0
31/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.91100	3.96300	0
31/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.86100	3.91300	0
31/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.81100	3.86300	0
31/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.76100	3.81300	0
31/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.71100	3.76300	0
31/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.66100	3.71300	0
31/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.61100	3.66300	0
31/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.56100	3.61300	0
31/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.51100	3.56300	0
31/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.26100	3.31300	0
31/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.21100	3.26300	0
31/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.16100	3.21300	0
31/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.11100	3.16300	0
31/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.01100	3.06300	0
31/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.96100	3.01300	0
31/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.91100	2.96300	0
31/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.86100	2.91300	0
31/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.81100	2.86300	0
31/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.76100	2.81300	0
31/03/2010	AU\$ / R On 14-June-10	4.00	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
31/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.71100	2.76300	0
31/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.66100	2.71300	0
31/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.61100	2.66300	0
31/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.56100	2.61300	0
31/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.51100	2.56300	0
31/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.26100	2.31300	0
31/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.21100	2.26300	0
31/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.16100	2.21300	0
31/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.11100	2.16300	0
31/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.01100	2.06300	0
31/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.96100	2.01300	0
31/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.91100	1.96300	0
31/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.86100	1.91300	0
31/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.81100	1.86300	0
31/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.76100	1.81300	0
31/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.71100	1.76300	0
31/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.66100	1.71300	0
31/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.61100	1.66300	0
31/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.56100	1.61300	0
31/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.51100	1.56300	0
31/03/2010	AU\$ / R On 14-June-10	5.25	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
31/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.26100	1.31300	0
31/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.21100	1.26400	0
31/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.16200	1.21400	0
31/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.11200	1.16400	0
31/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.01200	1.06400	0
31/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.96300	1.01500	0
31/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
31/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.91400	0.96500	0
31/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00200	0
31/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.86400	0.91600	0
31/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
31/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.81500	0.86700	0
31/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
31/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.76700	0.81800	0
31/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00600	0.00500	0
31/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.71800	0.76900	0
31/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00700	0.00600	0
31/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.67000	0.72100	0
31/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00900	0.00800	0
31/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.62300	0.67300	0
31/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01200	0.01000	0
31/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.57600	0.62600	0
31/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01500	0.01300	0
31/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.52900	0.57900	0
31/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01800	0.01600	0
31/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.31400	0.35900	0
31/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05300	0.04600	0
31/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.27600	0.31800	0
31/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.06500	0.05500	0
31/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.24000	0.28000	0
31/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.07900	0.06700	0
31/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.20600	0.24400	0
31/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.09500	0.08100	0
31/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.17400	0.21000	0
31/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.11300	0.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.14500	0.17800	0
31/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.13400	0.11500	0
31/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.12400	0.14900	0
31/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16300	0.13600	0
31/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.10600	0.12800	0
31/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.19500	0.16500	0
31/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.09000	0.11000	0
31/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.22900	0.19700	0
31/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.07700	0.09400	0
31/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.26600	0.23100	0
31/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.06500	0.08000	0
31/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.30400	0.26700	0
31/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.05500	0.06800	0
31/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.34400	0.30500	0
31/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.04700	0.05800	0
31/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.38600	0.34500	0
31/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.04000	0.05000	0
31/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42900	0.38700	0
31/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.03400	0.04200	0
31/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47300	0.42900	0
31/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.02900	0.03600	0
31/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51800	0.47300	0
31/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.74000	1.68800	0
31/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.79000	1.73800	0
31/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.84000	1.78800	0
31/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.89000	1.83800	0
31/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.99000	1.93800	0
31/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.04000	1.98800	0
31/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.09000	2.03800	0
31/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.14000	2.08800	0
31/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.19000	2.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.23900	2.18800	0
31/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.28900	2.23800	0
31/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00100	0
31/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.33900	2.28800	0
31/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.38900	2.33700	0
31/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.43900	2.38700	0
31/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.48900	2.43700	0
31/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.73900	3.68700	0
31/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.78900	3.73700	0
31/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.83900	3.78700	0
31/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.88900	3.83700	0
31/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.98900	3.93700	0
31/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.03900	3.98700	0
31/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.08900	4.03700	0
31/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.13900	4.08700	0
31/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.18900	4.13700	0
31/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.23900	4.18700	0
31/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.28900	4.23700	0
31/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.33900	4.28700	0
31/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.38900	4.33700	0
31/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.43900	4.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.48900	4.43700	0
31/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.73900	5.68700	0
31/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.78900	5.73700	0
31/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.83900	5.78700	0
31/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.88900	5.83700	0
31/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.98900	5.93700	0
31/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.03900	5.98700	0
31/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.08900	6.03700	0
31/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.13900	6.08700	0
31/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.18900	6.13700	0
31/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.23900	6.18700	0
31/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.28900	6.23700	0
31/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.33900	6.28700	0
31/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.38900	6.33700	0
31/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.43900	6.38700	0
31/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.48900	6.43700	0
31/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.73900	7.68700	0
31/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.78900	7.73700	0
31/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.83900	7.78700	0
31/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.88900	7.83700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.98900	7.93700	0
31/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.03900	7.98700	0
31/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.08900	8.03700	0
31/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.13900	8.08700	0
31/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.18900	8.13700	0
31/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.23900	8.18700	0
31/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.28900	8.23700	0
31/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.33900	8.28700	0
31/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.38900	8.33700	0
31/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.43900	8.38700	0
31/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.48900	8.43700	0
31/03/2010	CAD/ R On 13-September-10			Foreign Exchange Future	6.86590	6.93720	0
31/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.13100	0.16100	0
31/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.13000	0.12900	0
31/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.11100	0.13300	0
31/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.16000	0.15100	0
31/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.09300	0.11300	0
31/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.19200	0.18100	0
01/04/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.70700	7.78610	0
01/04/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.54200	4.61900	0
01/04/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.85900	3.93300	0
01/04/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.75900	3.83300	0
01/04/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.70900	3.78300	0
01/04/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.77600	3.85100	0
01/04/2010	\$ / 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
01/04/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.72600	3.80100	0
01/04/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.67600	3.75100	0
01/04/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.74200	3.81900	0
01/04/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.69200	3.76900	0
01/04/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.64200	3.71900	0
01/04/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.59200	3.66900	0
01/04/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.54200	3.61900	0
01/04/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.49200	3.56900	0
01/04/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.44200	3.51900	0
01/04/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.39200	3.46900	0
01/04/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.34200	3.41900	0
01/04/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.29300	3.36900	0
01/04/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.24300	3.32000	0
01/04/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.19300	3.27000	0
01/04/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.14300	3.22000	0
01/04/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.09300	3.17000	0
01/04/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.80900	2.88300	0
01/04/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.75900	2.83300	0
01/04/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.70900	2.78300	0
01/04/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.77600	2.85200	0
01/04/2010	\$ / R On 13-September-10	4.70	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
01/04/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.72700	2.80200	0
01/04/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.67700	2.75200	0
01/04/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.74400	2.82100	0
01/04/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.69400	2.77100	0
01/04/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.64400	2.72100	0
01/04/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.59400	2.67100	0
01/04/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.54400	2.62100	0
01/04/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.49500	2.57200	0
01/04/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.44500	2.52200	0
01/04/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.39500	2.47200	0
01/04/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.34600	2.42200	0
01/04/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.29600	2.37300	0
01/04/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.24600	2.32300	0
01/04/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.19700	2.27300	0
01/04/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.14700	2.22400	0
01/04/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.09800	2.17400	0
01/04/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.80900	1.88300	0
01/04/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.75900	1.83300	0
01/04/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.70900	1.78300	0
01/04/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.77900	1.85400	0
01/04/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.73000	1.80500	0
01/04/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.68000	1.75500	0
01/04/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.75300	1.82900	0
01/04/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.70400	1.78000	0
01/04/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01200	0.01100	0
01/04/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.65600	1.73100	0
01/04/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01200	0
01/04/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.60700	1.68300	0
01/04/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
01/04/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.55900	1.63400	0
01/04/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01500	0
01/04/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.51000	1.58600	0
01/04/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01800	0.01700	0
01/04/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.46200	1.53700	0
01/04/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02000	0.01800	0
01/04/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.41400	1.48900	0
01/04/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02200	0.02000	0
01/04/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.36700	1.44100	0
01/04/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02500	0.02200	0
01/04/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.31900	1.39400	0
01/04/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02700	0.02500	0
01/04/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.27200	1.34600	0
01/04/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03000	0.02700	0
01/04/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.22500	1.29900	0
01/04/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03300	0.03000	0
01/04/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.17800	1.25200	0
01/04/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03600	0.03300	0
01/04/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.13200	1.20500	0
01/04/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04000	0.03600	0
01/04/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.81800	0.88900	0
01/04/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00900	0.00600	0
01/04/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.77000	0.84000	0
01/04/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01100	0.00700	0
01/04/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.72300	0.79200	0
01/04/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01400	0.00900	0
01/04/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.81600	0.88300	0
01/04/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04000	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.77300	0.83900	0
01/04/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04700	0.03800	0
01/04/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.73200	0.79600	0
01/04/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05600	0.04500	0
01/04/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.83700	0.90100	0
01/04/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09500	0.08200	0
01/04/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.79900	0.86200	0
01/04/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10700	0.09300	0
01/04/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.76300	0.82400	0
01/04/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12100	0.10500	0
01/04/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.72700	0.78700	0
01/04/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.13500	0.11800	0
01/04/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.69200	0.75100	0
01/04/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15000	0.13200	0
01/04/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.65900	0.71600	0
01/04/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.16700	0.14700	0
01/04/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.62700	0.68200	0
01/04/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18500	0.16300	0
01/04/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.59500	0.64900	0
01/04/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20300	0.18000	0
01/04/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.56500	0.61700	0
01/04/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22300	0.19800	0
01/04/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.53600	0.58700	0
01/04/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24400	0.21800	0
01/04/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.50800	0.55700	0
01/04/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26600	0.23800	0
01/04/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.48200	0.52900	0
01/04/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.29000	0.26000	0
01/04/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.45600	0.50100	0
01/04/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.31400	0.28200	0
01/04/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.43100	0.47500	0
01/04/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.33900	0.30600	0
01/04/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.10600	0.13300	1,430
01/04/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.29700	0.25000	0
01/04/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.24800	0.27700	100
01/04/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.37200	0.32600	0
01/04/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.08000	0.10200	100
01/04/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.37100	0.31900	0
01/04/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.21600	0.24200	0
01/04/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.44000	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.20200	0.22700	0
01/04/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.47600	0.42600	0
01/04/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.31600	0.34800	0
01/04/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.52400	0.47900	0
01/04/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.30100	0.33100	0
01/04/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.55900	0.51200	0
01/04/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.28600	0.31600	0
01/04/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.59400	0.54700	0
01/04/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.40500	0.41200	0
01/04/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.64800	0.57600	0
01/04/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.38500	0.42200	0
01/04/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.67800	0.63600	0
01/04/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.36700	0.40200	0
01/04/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.71000	0.66600	0
01/04/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.23700	0.26100	0
01/04/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.74500	0.69200	0
01/04/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.22600	0.24900	4,400
01/04/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.78400	0.73000	0
01/04/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.21600	0.23800	0
01/04/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.82400	0.76900	0
01/04/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.20600	0.22800	0
01/04/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.86400	0.80900	0
01/04/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.19700	0.21800	0
01/04/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.90500	0.84900	0
01/04/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.18800	0.20800	0
01/04/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.94600	0.88900	0
01/04/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.18000	0.19900	0
01/04/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.98800	0.93000	0
01/04/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.17300	0.19100	0
01/04/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.03100	0.97200	0
01/04/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.25600	0.28300	30,000
01/04/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.04900	0.99700	0
01/04/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.15900	0.17500	0
01/04/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.11700	1.05600	0
01/04/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.15200	0.16800	117
01/04/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.16000	1.09900	0
01/04/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.29600	1.22400	0
01/04/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.06300	0.07200	3,000
01/04/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.28700	1.22100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.39500	1.32200	0
01/04/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.44400	1.37100	0
01/04/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.49400	1.42100	0
01/04/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.54400	1.47000	0
01/04/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/04/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.59300	1.52000	0
01/04/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.04700	0.05300	0
01/04/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.57100	1.50200	0
01/04/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10700	0.11900	0
01/04/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.56500	1.50000	0
01/04/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.10400	0.11500	330
01/04/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.61200	1.54600	0
01/04/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04100	0.04700	0
01/04/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.71500	1.64600	0
01/04/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.09700	0.10700	0
01/04/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.70500	1.63800	0
01/04/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.89200	1.81900	0
01/04/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.03600	0.04100	0
01/04/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.86000	1.79000	0
01/04/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.99200	1.91800	0
01/04/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
01/04/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	2.04200	1.96800	0
01/04/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	2.09200	2.01800	0
01/04/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.08000	0.08800	0
01/04/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.98800	1.91900	0
01/04/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07700	0.08500	0
01/04/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.03500	1.96600	0
01/04/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.24200	2.16800	0
01/04/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.29200	2.21800	0
01/04/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02200	0.02700	0
01/04/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.24600	2.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02000	0.02500	0
01/04/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.29400	2.22400	0
01/04/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01900	0.02300	0
01/04/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.34300	2.27200	0
01/04/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.06200	0.07000	0
01/04/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.32000	2.25100	0
01/04/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.06000	0.06700	0
01/04/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.36800	2.29800	0
01/04/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05800	0.06500	0
01/04/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.41600	2.34600	0
01/04/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05600	0.06200	300
01/04/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.46400	2.39300	0
01/04/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05400	0.06000	0
01/04/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.51200	2.44100	0
01/04/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05200	0.05800	0
01/04/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.56000	2.48900	0
01/04/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05000	0.05600	0
01/04/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.60800	2.53700	0
01/04/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04900	0.05400	0
01/04/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.65700	2.58500	0
01/04/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04700	0.05300	0
01/04/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.70500	2.63400	0
01/04/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04500	0.05100	0
01/04/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.75300	2.68200	0
01/04/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04400	0.04900	0
01/04/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.80200	2.73000	0
01/04/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04300	0.04800	0
01/04/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.85100	2.77900	0
01/04/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04100	0.04600	0
01/04/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.89900	2.82700	0
01/04/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09100	0.08600	30,000
01/04/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.88400	2.80000	0
01/04/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.19100	3.11700	0
01/04/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.24100	3.16700	0
01/04/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.29100	3.21700	0
01/04/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.34100	3.26700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.39100	3.31700	0
01/04/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.44100	3.36700	0
01/04/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.64100	3.56700	0
01/04/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02900	0.03300	0
01/04/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.48700	3.41400	0
01/04/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.74100	3.66700	0
01/04/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.79100	3.71700	0
01/04/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.84100	3.76700	0
01/04/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.89100	3.81700	0
01/04/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.94100	3.86700	0
01/04/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.99100	3.91700	0
01/04/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	4.04100	3.96700	0
01/04/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	4.09100	4.01700	0
01/04/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.14100	4.06700	0
01/04/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.19100	4.11700	0
01/04/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.24100	4.16700	0
01/04/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.29100	4.21700	0
01/04/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.22500	4.15000	0
01/04/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.27500	4.20000	0
01/04/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.32500	4.25000	0
01/04/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01600	0.01900	0
01/04/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.27400	4.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01500	0.01800	0
01/04/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.32300	4.24900	0
01/04/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01400	0.01700	0
01/04/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.37200	4.29800	0
01/04/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01300	0.01600	0
01/04/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.42100	4.34700	0
01/04/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01300	0.01500	0
01/04/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.47100	4.39600	0
01/04/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01200	0.01400	0
01/04/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.52000	4.44500	0
01/04/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01100	0.01300	0
01/04/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.56900	4.49400	0
01/04/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01100	0.01200	0
01/04/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.61900	4.54300	0
01/04/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01000	0.01200	0
01/04/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.66800	4.59300	0
01/04/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00900	0.01100	0
01/04/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.71700	4.64200	0
01/04/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00900	0.01000	0
01/04/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.76700	4.69100	0
01/04/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00800	0.01000	0
01/04/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.81600	4.74100	0
01/04/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00800	0.00900	0
01/04/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.86600	4.79000	0
01/04/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.91500	4.83900	0
01/04/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.19100	5.11700	0
01/04/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.24100	5.16700	0
01/04/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.29100	5.21700	0
01/04/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.34100	5.26700	0
01/04/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.39100	5.31700	0
01/04/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.44100	5.36700	0
01/04/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.64100	5.56700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.46100	5.38500	0
01/04/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.74100	5.66700	0
01/04/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.79100	5.71700	0
01/04/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.84100	5.76700	0
01/04/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.94100	5.86700	0
01/04/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.99100	5.91700	0
01/04/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	6.04100	5.96700	0
01/04/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	6.09100	6.01700	0
01/04/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.14100	6.06700	0
01/04/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.24100	6.16700	0
01/04/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.29100	6.21700	0
01/04/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.22400	6.14900	0
01/04/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.27400	6.19900	0
01/04/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.32400	6.24900	0
01/04/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.25900	6.18200	0
01/04/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.30900	6.23200	0
01/04/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.35900	6.28200	0
01/04/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.40900	6.33200	0
01/04/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.45900	6.38200	0
01/04/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.50900	6.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.55900	6.48200	0
01/04/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.60900	6.53200	0
01/04/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.65900	6.58200	0
01/04/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.70900	6.63200	0
01/04/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.75900	6.68200	0
01/04/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.80900	6.73200	0
01/04/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.85900	6.78200	0
01/04/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.90900	6.83200	0
01/04/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.19100	7.11700	0
01/04/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.24100	7.16700	0
01/04/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.34100	7.26700	0
01/04/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.39100	7.31700	0
01/04/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.44100	7.36700	0
01/04/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.45900	7.38200	0
01/04/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.14100	8.06700	0
01/04/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.24100	8.16700	0
01/04/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.29100	8.21700	0
01/04/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.22400	8.14900	0
01/04/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.27400	8.19900	0
01/04/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.32400	8.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.25800	8.18200	0
01/04/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.30800	8.23200	0
01/04/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.35800	8.28100	0
01/04/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.40800	8.33100	0
01/04/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.45800	8.38100	0
01/04/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.50800	8.43100	0
01/04/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.55800	8.48100	0
01/04/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.60800	8.53100	0
01/04/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.65800	8.58100	0
01/04/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.70800	8.63100	0
01/04/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.75800	8.68100	0
01/04/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.80800	8.73100	0
01/04/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.85800	8.78100	0
01/04/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.90800	8.83100	0
01/04/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.19100	9.11700	0
01/04/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.24100	9.16700	0
01/04/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.34100	9.26700	0
01/04/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.39100	9.31700	0
01/04/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.44100	9.36700	0
01/04/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.14100	10.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 13-December-10			Foreign Exchange Future	11.57600	11.60350	8
01/04/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.33300	3.35700	0
01/04/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.18300	3.20700	0
01/04/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.08300	3.10700	0
01/04/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.03300	3.05700	0
01/04/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.98300	3.00700	0
01/04/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.88300	2.90700	0
01/04/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.83300	2.85700	0
01/04/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.68300	2.70700	0
01/04/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.63300	2.65700	0
01/04/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.58300	2.60700	0
01/04/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.53300	2.55700	0
01/04/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.48300	2.50700	0
01/04/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.43300	2.45700	0
01/04/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.38300	2.40800	0
01/04/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.33300	2.35800	0
01/04/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.28400	2.30800	0
01/04/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.23400	2.25800	0
01/04/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.18400	2.20800	0
01/04/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.13400	2.15800	0
01/04/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.08400	2.10800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.03400	2.05900	0
01/04/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.98500	2.00900	0
01/04/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.93500	1.95900	0
01/04/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.88500	1.90900	0
01/04/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.83500	1.85900	0
01/04/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.78500	1.81000	0
01/04/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.73600	1.76000	0
01/04/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.68600	1.71000	0
01/04/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.63600	1.66100	0
01/04/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.58700	1.61100	0
01/04/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.53700	1.56100	0
01/04/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.48800	1.51200	0
01/04/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.43800	1.46200	0
01/04/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00600	0.00500	0
01/04/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.38900	1.41300	0
01/04/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.33900	1.36300	0
01/04/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00700	0.00600	0
01/04/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.29000	1.31400	0
01/04/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00800	0.00700	0
01/04/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.24100	1.26500	0
01/04/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00900	0.00800	0
01/04/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.19200	1.21600	0
01/04/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.14300	1.16700	0
01/04/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.09400	1.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01100	0
01/04/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.04500	1.06900	0
01/04/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.99700	1.02000	0
01/04/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01300	0
01/04/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.95000	0.97300	0
01/04/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01800	0.01600	0
01/04/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.90300	0.92700	0
01/04/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02100	0.02000	0
01/04/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.85800	0.88100	0
01/04/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02600	0.02400	0
01/04/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.81200	0.83500	0
01/04/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03000	0.02800	0
01/04/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.76800	0.79100	0
01/04/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03600	0.03400	0
01/04/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.72500	0.74700	0
01/04/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04300	0.04000	0
01/04/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.68200	0.70400	0
01/04/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05000	0.04700	0
01/04/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.64000	0.66200	0
01/04/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05800	0.05500	0
01/04/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.60000	0.62100	0
01/04/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06800	0.06400	0
01/04/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.56000	0.58100	0
01/04/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07800	0.07400	0
01/04/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.52200	0.54200	0
01/04/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.09000	0.08500	0
01/04/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.48500	0.50400	0
01/04/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.10300	0.09700	0
01/04/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.45000	0.46800	0
01/04/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.11800	0.11100	0
01/04/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.41600	0.43300	0
01/04/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.13400	0.12600	0
01/04/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.38300	0.40000	0
01/04/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.15100	0.14300	0
01/04/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.35200	0.36800	0
01/04/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.17000	0.16100	0
01/04/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.32200	0.33700	0
01/04/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.19000	0.18000	0
01/04/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.29400	0.30800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.21200	0.20100	0
01/04/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.26800	0.28100	0
01/04/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.23600	0.22400	0
01/04/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.24300	0.25500	0
01/04/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.26100	0.24800	0
01/04/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.22400	0.23500	0
01/04/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.29200	0.27800	0
01/04/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.20600	0.21700	0
01/04/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.32400	0.31000	0
01/04/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.19000	0.20000	0
01/04/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.35800	0.34300	0
01/04/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.17500	0.18500	0
01/04/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.39300	0.37800	0
01/04/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.16200	0.17100	0
01/04/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.43000	0.41400	0
01/04/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.14900	0.15800	0
01/04/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.46700	0.45100	0
01/04/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.13800	0.14600	0
01/04/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.50600	0.48900	0
01/04/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.12700	0.13500	0
01/04/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.54500	0.52800	0
01/04/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.11800	0.12500	0
01/04/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.58600	0.56800	0
01/04/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.10900	0.11500	0
01/04/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.62700	0.60800	0
01/04/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.10100	0.10700	0
01/04/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.66900	0.65000	0
01/04/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.09300	0.09900	0
01/04/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.71100	0.69200	0
01/04/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.08700	0.09200	0
01/04/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.75500	0.73500	0
01/04/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.08000	0.08600	0
01/04/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.79800	0.77900	0
01/04/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.07500	0.08000	0
01/04/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.84300	0.82300	0
01/04/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.06900	0.07400	28
01/04/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.88700	0.86700	0
01/04/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.06500	0.06900	0
01/04/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.93300	0.91200	0
01/04/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.06000	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.97800	0.95700	0
01/04/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.05600	0.06000	0
01/04/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.02400	1.00300	0
01/04/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.05300	0.05600	0
01/04/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.07100	1.04900	0
01/04/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.04900	0.05300	0
01/04/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.11700	1.09600	0
01/04/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.04600	0.04900	0
01/04/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.16400	1.14200	0
01/04/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.04300	0.04600	0
01/04/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.21100	1.18900	0
01/04/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.04000	0.04300	8,032
01/04/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.25800	1.23600	0
01/04/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.03800	0.04100	0
01/04/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.30600	1.28400	0
01/04/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.03600	0.03800	0
01/04/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.35400	1.33100	0
01/04/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.03400	0.03600	0
01/04/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.40200	1.37900	0
01/04/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.03200	0.03400	0
01/04/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.45000	1.42700	0
01/04/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.14900	0.15600	0
01/04/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.44400	1.42500	0
01/04/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.14100	0.14700	0
01/04/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.48600	1.46600	0
01/04/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13300	0.13900	0
01/04/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.52800	1.50800	0
01/04/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.02500	0.02700	0
01/04/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.64300	1.62000	0
01/04/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.02400	0.02600	0
01/04/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.69200	1.66900	0
01/04/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.02300	0.02500	0
01/04/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.74100	1.71800	0
01/04/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.02200	0.02300	0
01/04/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.79000	1.76600	0
01/04/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.02100	0.02200	0
01/04/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.83900	1.81500	0
01/04/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.02000	0.02100	0
01/04/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.88800	1.86400	0
01/04/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.01900	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.93700	1.91300	0
01/04/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.01800	0.01900	0
01/04/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.98600	1.96200	0
01/04/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.01700	0.01800	0
01/04/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.03500	2.01100	0
01/04/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01600	0.01700	0
01/04/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.08400	2.06000	0
01/04/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01400	0.01600	0
01/04/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.13200	2.10900	0
01/04/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01300	0.01400	11,194
01/04/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.18100	2.15700	0
01/04/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01200	0.01300	0
01/04/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.23000	2.20600	0
01/04/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01100	0.01200	0
01/04/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.27900	2.25500	0
01/04/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01000	0.01100	0
01/04/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.32800	2.30400	0
01/04/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01000	0.01000	0
01/04/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.37800	2.35300	0
01/04/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00900	0.01000	0
01/04/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.42700	2.40300	0
01/04/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00800	0.00900	0
01/04/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.47600	2.45200	0
01/04/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.52500	2.50100	0
01/04/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00700	0.00800	0
01/04/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.57500	2.55100	0
01/04/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.62400	2.60000	0
01/04/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.67400	2.64900	0
01/04/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.72300	2.69900	0
01/04/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.77300	2.74800	0
01/04/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00500	0.00500	0
01/04/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.82300	2.79800	0
01/04/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.87200	2.84800	0
01/04/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.92200	2.89700	0
01/04/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.97200	2.94700	0
01/04/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.02100	2.99700	0
01/04/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.07100	3.04600	0
01/04/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.12100	3.09600	0
01/04/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00300	0.00300	8,032
01/04/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.17100	3.14600	0
01/04/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.27000	3.24500	0
01/04/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.32000	3.29500	0
01/04/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.37000	3.34500	0
01/04/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.42000	3.39500	0
01/04/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.47000	3.44500	0
01/04/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.52000	3.49500	0
01/04/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.56900	3.54500	0
01/04/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.61900	3.59400	0
01/04/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.66900	3.64400	0
01/04/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.71900	3.69400	0
01/04/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.76900	3.74400	0
01/04/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.81900	3.79400	0
01/04/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.86900	3.84400	0
01/04/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.91900	3.89400	0
01/04/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.96900	3.94400	0
01/04/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.01900	3.99400	0
01/04/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.06900	4.04400	0
01/04/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.11900	4.09400	0
01/04/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.16900	4.14400	0
01/04/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.21900	4.19400	0
01/04/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.26900	4.24400	0
01/04/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.31900	4.29400	0
01/04/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.36900	4.34400	0
01/04/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.41900	4.39400	0
01/04/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.46900	4.44400	0
01/04/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.51800	4.49400	0
01/04/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.56800	4.54400	0
01/04/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.61800	4.59300	0
01/04/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.66800	4.64300	0
01/04/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.71800	4.69300	0
01/04/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.76800	4.74300	0
01/04/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.81800	4.79300	0
01/04/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.86800	4.84300	0
01/04/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.91800	4.89300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.96800	4.94300	0
01/04/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.01800	4.99300	0
01/04/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.06800	5.04300	0
01/04/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.11800	5.09300	0
01/04/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.16800	5.14300	0
01/04/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.21800	5.19300	0
01/04/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.26800	5.24300	0
01/04/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.31800	5.29300	0
01/04/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.36800	5.34300	0
01/04/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.41800	5.39300	0
01/04/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.46800	5.44300	0
01/04/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.51800	5.49300	0
01/04/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.56800	5.54300	0
01/04/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.61800	5.59300	0
01/04/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.66800	5.64300	0
01/04/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.71800	5.69300	0
01/04/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.76800	5.74300	0
01/04/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.81800	5.79300	0
01/04/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.86800	5.84300	0
01/04/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.91800	5.89300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.96800	5.94300	0
01/04/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.01800	5.99300	0
01/04/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.06800	6.04300	0
01/04/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.11800	6.09300	0
01/04/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.16800	6.14300	0
01/04/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.21800	6.19300	0
01/04/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
01/04/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.26800	6.24300	0
01/04/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.31800	6.29300	0
01/04/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.36800	6.34300	0
01/04/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.41800	6.39300	0
01/04/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.46800	6.44300	0
01/04/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.51800	6.49300	0
01/04/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.56800	6.54300	0
01/04/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.61800	6.59300	0
01/04/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.66800	6.64300	0
01/04/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.71800	6.69300	0
01/04/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.76800	6.74300	0
01/04/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.81800	6.79300	0
01/04/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.86800	6.84300	0
01/04/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.91800	6.89300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.96800	6.94300	0
01/04/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.01800	6.99300	0
01/04/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.06800	7.04300	0
01/04/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.11800	7.09300	0
01/04/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.16800	7.14300	0
01/04/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.21800	7.19300	0
01/04/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.26800	7.24300	0
01/04/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.31800	7.29300	0
01/04/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.36800	7.34300	0
01/04/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.41800	7.39300	0
01/04/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.46800	7.44300	0
01/04/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.51800	7.49300	0
01/04/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.56800	7.54300	0
01/04/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.61800	7.59300	0
01/04/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.66800	7.64300	0
01/04/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.71800	7.69300	0
01/04/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.76800	7.74300	0
01/04/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.81800	7.79300	0
01/04/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.86800	7.84300	0
01/04/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.91800	7.89300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.96800	7.94300	0
01/04/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.01800	7.99300	0
01/04/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.06800	8.04300	0
01/04/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.11800	8.09300	0
01/04/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.16800	8.14300	0
01/04/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.21800	8.19300	0
01/04/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.26800	8.24300	0
01/04/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.31800	8.29300	0
01/04/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.36800	8.34300	0
01/04/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.41800	8.39300	0
01/04/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.46800	8.44300	0
01/04/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.51800	8.49300	0
01/04/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.56800	8.54300	0
01/04/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.61800	8.59300	0
01/04/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.66800	8.64300	0
01/04/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.71800	8.69300	0
01/04/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.76800	8.74300	0
01/04/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.81800	8.79300	0
01/04/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.86800	8.84300	0
01/04/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.91800	8.89300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.96800	8.94300	0
01/04/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.01800	8.99300	0
01/04/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.06800	9.04300	0
01/04/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.11800	9.09300	0
01/04/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.16800	9.14300	0
01/04/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.31800	9.29300	0
01/04/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.36800	9.34300	0
01/04/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.41800	9.39300	0
01/04/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.46800	9.44300	0
01/04/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.51800	9.49300	0
01/04/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.56800	9.54300	0
01/04/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.61800	9.59300	0
01/04/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.66800	9.64300	0
01/04/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.71800	9.69300	0
01/04/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.76800	9.74300	0
01/04/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.81800	9.79300	0
01/04/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.86800	9.84300	0
01/04/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.91800	9.89300	0
01/04/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.96800	9.94300	0
01/04/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.01800	9.99300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.06800	10.04300	0
01/04/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.11800	10.09300	0
01/04/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.16800	10.14300	0
01/04/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.21800	10.19300	0
01/04/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.26800	10.24300	0
01/04/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.31800	10.29300	0
01/04/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.36800	10.34300	0
01/04/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.41800	10.39300	0
01/04/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.46800	10.44300	0
01/04/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.51800	10.49300	0
01/04/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.56800	10.54300	0
01/04/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.61800	10.59300	0
01/04/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.66800	10.64300	0
01/04/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.71800	10.69300	0
01/04/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.76800	10.74300	0
01/04/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.81800	10.79300	0
01/04/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.86800	10.84300	0
01/04/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.91800	10.89300	0
01/04/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.96800	10.94300	0
01/04/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.01800	10.99300	0
01/04/2010	£ / 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
01/04/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.06800	11.04300	0
01/04/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.11800	11.09300	0
01/04/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.07970	0.08090	0
01/04/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.00862	0.00975	0
01/04/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00022	0.00015	0
01/04/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00212	0.00269	0
01/04/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00372	0.00309	0
01/04/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00357	0.00391	0
01/04/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00677	0.00591	0
01/04/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00037	0.00052	0
01/04/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01197	0.01092	0
01/04/2010	€ / R On 13-December-10			Foreign Exchange Future	10.27430	10.36980	1,971
01/04/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.66300	2.75200	0
01/04/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.61300	2.70200	0
01/04/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.56300	2.65200	0
01/04/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.51300	2.60200	0
01/04/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.46300	2.55200	0
01/04/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.41300	2.50200	0
01/04/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.36300	2.45200	0
01/04/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.26300	2.35200	0
01/04/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.21300	2.30200	0
01/04/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/04/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.16300	2.25300	0
01/04/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.43400	2.52900	0
01/04/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.38400	2.47900	0
01/04/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.33500	2.43000	0
01/04/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.28500	2.38000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01100	0.01000	0
01/04/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.18700	2.28200	0
01/04/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.81300	1.90300	0
01/04/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.08800	2.18300	0
01/04/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01300	0
01/04/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.03900	2.13400	0
01/04/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01400	0
01/04/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.66400	1.75300	0
01/04/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.61400	1.70300	0
01/04/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.89400	1.98700	0
01/04/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01700	0
01/04/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.51400	1.60400	0
01/04/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.46400	1.55400	0
01/04/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.74900	1.84200	0
01/04/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02200	0
01/04/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.36500	1.45400	0
01/04/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
01/04/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.26600	1.35500	0
01/04/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.21600	1.30500	0
01/04/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.16700	1.25600	0
01/04/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.46500	1.55700	0
01/04/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04100	0.03700	0
01/04/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.41900	1.51000	0
01/04/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04500	0.04000	0
01/04/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.37300	1.46300	0
01/04/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04900	0.04300	0
01/04/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.32700	1.41700	0
01/04/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05300	0.04700	0
01/04/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.23600	1.32500	0
01/04/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06200	0.05500	0
01/04/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.82700	0.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01500	0.01100	0
01/04/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.14600	1.23500	0
01/04/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07200	0.06500	0
01/04/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.10200	1.19000	0
01/04/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07800	0.07000	0
01/04/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.68800	0.77100	0
01/04/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02600	0.01900	0
01/04/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.64300	0.72500	0
01/04/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.03100	0.02300	0
01/04/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.98300	1.06200	0
01/04/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10900	0.09200	0
01/04/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.55600	0.63500	0
01/04/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.04400	0.03300	0
01/04/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.51400	0.59200	0
01/04/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.05200	0.04000	0
01/04/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.87100	0.94600	0
01/04/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.14700	0.12600	0
01/04/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.43400	0.50800	0
01/04/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.07200	0.05600	0
01/04/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.35900	0.42900	0
01/04/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.09700	0.07700	0
01/04/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.32400	0.39200	0
01/04/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.11200	0.09000	0
01/04/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.29100	0.35600	0
01/04/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.12900	0.10400	0
01/04/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.67300	0.73900	0
01/04/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.24900	0.21900	0
01/04/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.64300	0.70800	0
01/04/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.26900	0.23800	0
01/04/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.61400	0.67700	0
01/04/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.29000	0.25700	0
01/04/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.58700	0.64800	0
01/04/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.31300	0.27800	0
01/04/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.53400	0.59200	0
01/04/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.36000	0.32200	0
01/04/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.12800	0.16300	0
01/04/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.31600	0.26100	0
01/04/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.48500	0.54000	0
01/04/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.41100	0.37000	0
01/04/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.46100	0.51500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.43700	0.39500	0
01/04/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.09000	0.11600	20
01/04/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.42800	0.36400	271
01/04/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.07900	0.10300	0
01/04/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.46700	0.40100	0
01/04/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.40600	0.44900	0
01/04/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.53200	0.47900	0
01/04/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.06200	0.08100	0
01/04/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.55000	0.47900	0
01/04/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.05500	0.07200	0
01/04/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.59300	0.52000	0
01/04/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.35900	0.39700	0
01/04/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.63500	0.57700	0
01/04/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.04300	0.05700	0
01/04/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.68100	0.60500	0
01/04/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.03400	0.04500	0
01/04/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.77200	0.69300	0
01/04/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.03000	0.04000	0
01/04/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.81800	0.73800	0
01/04/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02600	0.03500	0
01/04/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.86400	0.78300	0
01/04/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.28200	0.31200	0
01/04/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.85800	0.79200	0
01/04/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.27100	0.30000	0
01/04/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.89700	0.83000	0
01/04/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.26100	0.28900	0
01/04/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.93700	0.86900	0
01/04/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.25100	0.27800	0
01/04/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.97700	0.90800	0
01/04/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.23300	0.25800	0
01/04/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.05900	0.98800	0
01/04/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01200	0.01600	0
01/04/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.20000	1.11400	0
01/04/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.21700	0.24000	0
01/04/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.14300	1.07000	0
01/04/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.20900	0.23100	0
01/04/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.18500	1.11100	0
01/04/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00800	0.01100	25
01/04/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.34600	1.25900	0
01/04/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00700	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.39500	1.30800	0
01/04/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.18800	0.20800	0
01/04/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.31400	1.23800	0
01/04/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00600	0.00800	0
01/04/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.49400	1.40600	0
01/04/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.54300	1.45500	0
01/04/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.17000	0.18800	0
01/04/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.44600	1.36800	0
01/04/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00400	0.00600	0
01/04/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.64200	1.55400	0
01/04/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.06700	0.07700	0
01/04/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.61300	1.53000	0
01/04/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.74200	1.65300	0
01/04/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.79100	1.70200	0
01/04/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.84100	1.75200	0
01/04/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.14100	0.15500	0
01/04/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.71700	1.63500	0
01/04/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.13700	0.15000	0
01/04/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.76300	1.68000	0
01/04/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.13300	0.14600	0
01/04/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.80900	1.72600	0
01/04/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.12900	0.14200	0
01/04/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.85500	1.77200	0
01/04/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.12600	0.13800	0
01/04/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.90200	1.81800	0
01/04/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.12200	0.13400	0
01/04/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.94800	1.86400	0
01/04/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.19000	2.10000	0
01/04/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.11600	0.12700	0
01/04/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.04200	1.95700	0
01/04/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.11300	0.12300	0
01/04/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.08900	2.00300	0
01/04/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.10200	0.11300	0
01/04/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.22800	2.14300	0
01/04/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.09300	0.10300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.36900	2.28300	0
01/04/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.07700	0.08600	0
01/04/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.65300	2.56600	0
01/04/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.07300	0.08100	0
01/04/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.74900	2.66100	0
01/04/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.33800	3.24800	0
01/04/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.38800	3.29800	0
01/04/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.43800	3.34800	0
01/04/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.48800	3.39800	0
01/04/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.53800	3.44800	0
01/04/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.58800	3.49800	0
01/04/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.63800	3.54800	0
01/04/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.73800	3.64800	0
01/04/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.78800	3.69800	0
01/04/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.83800	3.74800	0
01/04/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04600	0.05000	0
01/04/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.62200	3.53000	0
01/04/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04500	0.04900	0
01/04/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.67100	3.57900	0
01/04/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04400	0.04800	0
01/04/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.72000	3.62800	0
01/04/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.04300	0.04700	0
01/04/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.76900	3.67700	0
01/04/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04100	0.04500	0
01/04/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.86700	3.77500	0
01/04/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.18800	4.09800	0
01/04/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03900	0.04300	0
01/04/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.96500	3.87300	0
01/04/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03800	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.01400	3.92200	0
01/04/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03300	0.03800	0
01/04/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.15900	4.06800	0
01/04/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02800	0.03300	0
01/04/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.30400	4.21300	0
01/04/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02000	0.02400	0
01/04/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.59600	4.50400	0
01/04/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01800	0.02100	0
01/04/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.69400	4.60100	0
01/04/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.33800	5.24800	0
01/04/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.38800	5.29800	0
01/04/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.43800	5.34800	0
01/04/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.48800	5.39800	0
01/04/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.53800	5.44800	0
01/04/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.58800	5.49800	0
01/04/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.63800	5.54800	0
01/04/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.73800	5.64800	0
01/04/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.78800	5.69800	0
01/04/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.83800	5.74800	0
01/04/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.58200	5.48700	0
01/04/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00600	0.00700	0
01/04/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.63200	5.53700	0
01/04/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00500	0.00700	0
01/04/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.68100	5.58700	0
01/04/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00500	0.00600	0
01/04/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.73100	5.63600	0
01/04/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.83000	5.73500	0
01/04/2010	€ / 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
01/04/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.18800	6.09800	0
01/04/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00400	0.00500	0
01/04/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.93000	5.83500	0
01/04/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00400	0.00400	0
01/04/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.98000	5.88400	0
01/04/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.12900	6.03400	0
01/04/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00300	0.00400	0
01/04/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.27900	6.18400	0
01/04/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.57900	6.48300	0
01/04/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.67900	6.58300	0
01/04/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.33800	7.24800	0
01/04/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.38800	7.29800	0
01/04/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.43800	7.34800	0
01/04/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.48800	7.39800	0
01/04/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.53800	7.44800	0
01/04/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.58800	7.49800	0
01/04/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.63800	7.54800	0
01/04/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.73800	7.64800	0
01/04/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.78800	7.69800	0
01/04/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.83800	7.74800	0
01/04/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.57800	7.48200	0
01/04/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.62800	7.53200	0
01/04/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.67800	7.58200	0
01/04/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.72800	7.63200	0
01/04/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.82800	7.73200	0
01/04/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.18800	8.09800	0
01/04/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.92800	7.83200	0
01/04/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.97800	7.88200	0
01/04/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/04/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.12700	8.03200	0
01/04/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.27700	8.18100	0
01/04/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.57700	8.48100	0
01/04/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.67700	8.58100	0
01/04/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.33800	9.24800	0
01/04/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.38800	9.29800	0
01/04/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.43800	9.34800	0
01/04/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.48800	9.39800	0
01/04/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.53800	9.44800	0
01/04/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.58800	9.49800	0
01/04/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.63800	9.54800	0
01/04/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.73800	9.64800	0
01/04/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.78800	9.69800	0
01/04/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.83800	9.74800	0
01/04/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.57600	9.48000	0
01/04/2010	€ / 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
01/04/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.62600	9.53000	0
01/04/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.67600	9.58000	0
01/04/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.72600	9.63000	0
01/04/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.82600	9.73000	0
01/04/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.18800	10.09800	0
01/04/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.92600	9.83000	0
01/04/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.97600	9.88000	0
01/04/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.12600	10.03000	0
01/04/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.27600	10.18000	0
01/04/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.57600	10.48000	0
01/04/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.67600	10.58000	0
01/04/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.78310	6.82270	300
01/04/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.22300	4.26100	0
01/04/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.17300	4.21100	0
01/04/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.12300	4.16100	0
01/04/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.07300	4.11100	0
01/04/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.97300	4.01100	0
01/04/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.92300	3.96100	0
01/04/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.87300	3.91100	0
01/04/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.82300	3.86100	0
01/04/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.77300	3.81100	0
01/04/2010	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
01/04/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.72300	3.76100	0
01/04/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.67300	3.71100	0
01/04/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.62300	3.66100	0
01/04/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.57300	3.61100	0
01/04/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.52300	3.56100	0
01/04/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.47300	3.51100	0
01/04/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.22300	3.26100	0
01/04/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.17300	3.21100	0
01/04/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.12300	3.16100	0
01/04/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.07300	3.11100	0
01/04/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.97300	3.01100	0
01/04/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.92300	2.96100	0
01/04/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.87300	2.91100	0
01/04/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.82300	2.86100	0
01/04/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.77300	2.81100	0
01/04/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.72300	2.76100	0
01/04/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.67300	2.71100	0
01/04/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.62300	2.66100	0
01/04/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.57300	2.61100	0
01/04/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.52300	2.56100	0
01/04/2010	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
01/04/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.47300	2.51100	0
01/04/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.22300	2.26100	0
01/04/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.17300	2.21100	0
01/04/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.12300	2.16100	0
01/04/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.07300	2.11100	0
01/04/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.97300	2.01100	0
01/04/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.92300	1.96100	0
01/04/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.87300	1.91100	0
01/04/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.82300	1.86100	0
01/04/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.77300	1.81100	0
01/04/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.72300	1.76100	0
01/04/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.67300	1.71100	0
01/04/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.62300	1.66100	0
01/04/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.57300	1.61100	0
01/04/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.52300	1.56100	0
01/04/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.47300	1.51100	0
01/04/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.22300	1.26100	0
01/04/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.17300	1.21100	0
01/04/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.12400	1.16200	0
01/04/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.07400	1.11200	0
01/04/2010	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
01/04/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.97500	1.01200	0
01/04/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.92500	0.96300	0
01/04/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/04/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.87600	0.91400	0
01/04/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/04/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.82700	0.86400	0
01/04/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
01/04/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.77800	0.81500	0
01/04/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00500	0.00400	0
01/04/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.72900	0.76700	0
01/04/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
01/04/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.68100	0.71800	0
01/04/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00800	0.00700	0
01/04/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.63300	0.67000	0
01/04/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01000	0.00900	0
01/04/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.58600	0.62300	0
01/04/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01300	0.01200	0
01/04/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.53900	0.57600	0
01/04/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01600	0.01500	0
01/04/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.49400	0.52900	0
01/04/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02100	0.01800	0
01/04/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.28200	0.31400	0
01/04/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05900	0.05300	0
01/04/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.24500	0.27600	0
01/04/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.07200	0.06500	0
01/04/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.21000	0.24000	0
01/04/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08700	0.07900	0
01/04/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.17700	0.20600	0
01/04/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.10400	0.09500	0
01/04/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.14700	0.17400	0
01/04/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.12400	0.11300	0
01/04/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.12600	0.14500	0
01/04/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.15300	0.13400	0
01/04/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.10700	0.12400	0
01/04/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.18400	0.16300	0
01/04/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.09100	0.10600	0
01/04/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.21800	0.19500	0
01/04/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.07700	0.09000	0
01/04/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.25400	0.22900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.06500	0.07700	0
01/04/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.29200	0.26600	0
01/04/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.05500	0.06500	0
01/04/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.33200	0.30400	0
01/04/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.04700	0.05500	0
01/04/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37400	0.34400	0
01/04/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.04000	0.04700	0
01/04/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.41700	0.38600	0
01/04/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.03400	0.04000	0
01/04/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.46100	0.42900	0
01/04/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.02800	0.03400	0
01/04/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.50500	0.47300	0
01/04/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.02400	0.02900	0
01/04/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.55100	0.51800	0
01/04/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.77800	1.74000	0
01/04/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.82800	1.79000	0
01/04/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.87800	1.84000	0
01/04/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.92800	1.89000	0
01/04/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.02800	1.99000	0
01/04/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.07800	2.04000	0
01/04/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.12800	2.09000	0
01/04/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.17700	2.14000	0
01/04/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/04/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.22700	2.19000	0
01/04/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.27700	2.23900	0
01/04/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.32700	2.28900	0
01/04/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.37700	2.33900	0
01/04/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.42700	2.38900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.47700	2.43900	0
01/04/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.52700	2.48900	0
01/04/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.77700	3.73900	0
01/04/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.82700	3.78900	0
01/04/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.87700	3.83900	0
01/04/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.92700	3.88900	0
01/04/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.02700	3.98900	0
01/04/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.07700	4.03900	0
01/04/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.12700	4.08900	0
01/04/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.17700	4.13900	0
01/04/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.22700	4.18900	0
01/04/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.27700	4.23900	0
01/04/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.32700	4.28900	0
01/04/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.37700	4.33900	0
01/04/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.42700	4.38900	0
01/04/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.47700	4.43900	0
01/04/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.52700	4.48900	0
01/04/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.77700	5.73900	0
01/04/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.82700	5.78900	0
01/04/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.87700	5.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.92700	5.88900	0
01/04/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.02700	5.98900	0
01/04/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.07700	6.03900	0
01/04/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.12700	6.08900	0
01/04/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.17700	6.13900	0
01/04/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.22700	6.18900	0
01/04/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.27700	6.23900	0
01/04/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.32700	6.28900	0
01/04/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.37700	6.33900	0
01/04/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.42700	6.38900	0
01/04/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.47700	6.43900	0
01/04/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.52700	6.48900	0
01/04/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.77700	7.73900	0
01/04/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.82700	7.78900	0
01/04/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.87700	7.83900	0
01/04/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.92700	7.88900	0
01/04/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.02700	7.98900	0
01/04/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.07700	8.03900	0
01/04/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.12700	8.08900	0
01/04/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.17700	8.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.22700	8.18900	0
01/04/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.27700	8.23900	0
01/04/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.32700	8.28900	0
01/04/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.37700	8.33900	0
01/04/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.42700	8.38900	0
01/04/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.47700	8.43900	0
01/04/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/04/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.52700	8.48900	0
01/04/2010	CAD/ R On 13-September-10			Foreign Exchange Future	6.86180	6.86590	0
01/04/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.12400	0.13100	0
01/04/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.13200	0.13000	0
01/04/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.10400	0.11100	0
01/04/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.16200	0.16000	0
01/04/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.08700	0.09300	0
01/04/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.19500	0.19200	0
Futures Open Interest							364,846.00
Options Open Interest							307,863.00
Total							672,709.00