



Currency Futures & Options Weekly Statistics

From: 12/04/2010 To: 12/04/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.66230	7.69970	0
12/04/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.49800	4.53500	0
12/04/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
12/04/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.81900	3.85300	0
12/04/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.71900	3.75300	0
12/04/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.66900	3.70300	0
12/04/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.73400	3.76900	0
12/04/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.68400	3.71900	0
12/04/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.63400	3.66900	0
12/04/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.69900	3.73500	0
12/04/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.64900	3.68500	0
12/04/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.59900	3.63500	0
12/04/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.54900	3.58500	0
12/04/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.49900	3.53500	0
12/04/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.44900	3.48500	0
12/04/2010	\$ / 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
12/04/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.39900	3.43500	0
12/04/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.34900	3.38500	0
12/04/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.29900	3.33500	0
12/04/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.24900	3.28500	0
12/04/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.19900	3.23500	0
12/04/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.14900	3.18500	0
12/04/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.09900	3.13500	0
12/04/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.04900	3.08500	0
12/04/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.76900	2.80300	0
12/04/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.71900	2.75300	0
12/04/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.66900	2.70300	0
12/04/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.73400	2.77000	0
12/04/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/04/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.68400	2.72000	0
12/04/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/04/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.63400	2.67000	0
12/04/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
12/04/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.70000	2.73600	0
12/04/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.65000	2.68700	0
12/04/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
12/04/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.60100	2.63700	0
12/04/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.55100	2.58700	0
12/04/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.50100	2.53700	0
12/04/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.45100	2.48700	0
12/04/2010	\$ / R On 13-December-10	5.10	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
12/04/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.40200	2.43800	0
12/04/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.35200	2.38800	0
12/04/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.30200	2.33800	0
12/04/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.25200	2.28900	0
12/04/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00500	0
12/04/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.20300	2.23900	0
12/04/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.15300	2.18900	0
12/04/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.10400	2.14000	0
12/04/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00600	0.00600	0
12/04/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.05400	2.09000	0
12/04/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
12/04/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.76900	1.80300	0
12/04/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.71900	1.75300	0
12/04/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.66900	1.70300	0
12/04/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.73700	1.77200	0
12/04/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.68700	1.72300	0
12/04/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00400	0
12/04/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.63700	1.67300	0
12/04/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00400	0
12/04/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.71000	1.74600	0
12/04/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01200	0.01200	0
12/04/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.66100	1.69700	0
12/04/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01300	0.01300	0
12/04/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.61200	1.64800	0
12/04/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01400	0
12/04/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.56400	1.60000	0
12/04/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01600	0.01600	0
12/04/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.51500	1.55200	0
12/04/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
12/04/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.46700	1.50300	0
12/04/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01900	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.41900	1.45500	0
12/04/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02100	0.02100	0
12/04/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.37100	1.40700	0
12/04/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02300	0.02300	0
12/04/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.32300	1.36000	0
12/04/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02500	0.02600	0
12/04/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.27600	1.31200	0
12/04/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02800	0.02800	0
12/04/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.22900	1.26500	0
12/04/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03100	0.03100	0
12/04/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.18200	1.21800	0
12/04/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03400	0.03400	0
12/04/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.13500	1.17200	0
12/04/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03700	0.03800	0
12/04/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.08800	1.12500	0
12/04/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04000	0.04100	0
12/04/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.77700	0.81000	0
12/04/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00800	0.00700	0
12/04/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.72900	0.76200	0
12/04/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01000	0.00900	0
12/04/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.68100	0.71500	0
12/04/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
12/04/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.77600	0.81100	0
12/04/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04200	0.04200	0
12/04/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.73400	0.76800	0
12/04/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05000	0.04900	0
12/04/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.69300	0.72700	0
12/04/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05900	0.05800	0
12/04/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.80000	0.83100	0
12/04/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10200	0.09700	0
12/04/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.76300	0.79400	0
12/04/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11500	0.11000	0
12/04/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.72700	0.75700	0
12/04/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12900	0.12300	0
12/04/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.69200	0.72200	0
12/04/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14400	0.13800	0
12/04/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.65800	0.68700	0
12/04/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16000	0.15300	0
12/04/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.62600	0.65400	0
12/04/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17800	0.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.59400	0.62100	0
12/04/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.19600	0.18700	0
12/04/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.56400	0.59000	0
12/04/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.21600	0.20600	0
12/04/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.53500	0.56000	0
12/04/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.23700	0.22600	0
12/04/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.50700	0.53100	0
12/04/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.25900	0.24700	0
12/04/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.48000	0.50400	0
12/04/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.28200	0.27000	0
12/04/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.45400	0.47700	0
12/04/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.30600	0.29300	0
12/04/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.43000	0.45100	0
12/04/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.33200	0.31700	0
12/04/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.40600	0.42700	0
12/04/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.35800	0.34300	0
12/04/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.08500	0.09700	1,430
12/04/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.31600	0.29400	0
12/04/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.22700	0.24300	100
12/04/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.39300	0.37400	0
12/04/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.06300	0.07200	100
12/04/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.39400	0.36900	0
12/04/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.19700	0.21200	0
12/04/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.46300	0.44300	0
12/04/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.18400	0.19800	0
12/04/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.50000	0.47900	0
12/04/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.29800	0.31200	0
12/04/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.55000	0.52800	0
12/04/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.28400	0.29700	0
12/04/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.58600	0.56300	0
12/04/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.27000	0.28300	0
12/04/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.62200	0.59900	0
12/04/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.37600	0.39500	0
12/04/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.66400	0.64500	0
12/04/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.35800	0.37600	0
12/04/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.69600	0.67600	0
12/04/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.34000	0.35800	0
12/04/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.72800	0.70800	0
12/04/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.22300	0.23400	0
12/04/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.77500	0.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.21300	0.22400	4,400
12/04/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.81500	0.79000	0
12/04/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.20300	0.21400	0
12/04/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.85500	0.83000	0
12/04/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.19400	0.20400	0
12/04/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.89600	0.87000	0
12/04/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.18500	0.19600	0
12/04/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.93700	0.91200	0
12/04/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.17700	0.18700	0
12/04/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.97900	0.95300	0
12/04/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.17000	0.17900	0
12/04/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	1.02200	0.99500	0
12/04/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.16200	0.17200	0
12/04/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.06400	1.03800	0
12/04/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.23400	0.24800	30,000
12/04/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.07200	1.04800	0
12/04/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.14900	0.15800	0
12/04/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.15100	1.12400	0
12/04/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.14300	0.15100	117
12/04/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.19500	1.16700	0
12/04/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00400	0
12/04/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.33400	1.30100	0
12/04/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.05600	0.06300	3,000
12/04/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.32200	1.29400	0
12/04/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00300	0
12/04/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.43300	1.40000	0
12/04/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00300	0
12/04/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.48300	1.45000	0
12/04/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.53300	1.49900	0
12/04/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.58300	1.54900	0
12/04/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00200	0
12/04/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.63200	1.59900	0
12/04/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.04200	0.04700	0
12/04/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.60800	1.57800	0
12/04/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10100	0.10800	0
12/04/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.60300	1.57400	0
12/04/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.09700	0.10400	330
12/04/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.64900	1.62000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.03600	0.04100	0
12/04/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.75200	1.72200	0
12/04/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.09100	0.09700	0
12/04/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.74300	1.71300	0
12/04/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.93200	1.89800	0
12/04/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.03200	0.03600	0
12/04/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.89800	1.86700	0
12/04/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	2.03200	1.99800	0
12/04/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
12/04/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	2.08200	2.04800	0
12/04/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00100	0
12/04/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	2.13100	2.09800	0
12/04/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07500	0.08000	0
12/04/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.02700	1.99600	0
12/04/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07200	0.07800	0
12/04/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.07400	2.04400	0
12/04/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.28100	2.24700	0
12/04/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.33100	2.29700	0
12/04/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.01900	0.02200	0
12/04/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.28500	2.25300	0
12/04/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01800	0.02000	0
12/04/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.33400	2.30100	0
12/04/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01600	0.01900	0
12/04/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.38200	2.35000	0
12/04/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05700	0.06300	0
12/04/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.35900	2.32900	0
12/04/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05500	0.06100	0
12/04/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.40700	2.37700	0
12/04/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05300	0.05900	0
12/04/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.45500	2.42500	0
12/04/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05100	0.05700	300
12/04/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.50300	2.47300	0
12/04/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05000	0.05500	0
12/04/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.55200	2.52100	0
12/04/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04800	0.05300	0
12/04/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.60000	2.56900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04600	0.05100	0
12/04/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.64800	2.61700	0
12/04/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04500	0.05000	0
12/04/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.69700	2.66600	0
12/04/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04300	0.04800	0
12/04/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.74500	2.71400	0
12/04/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04200	0.04600	0
12/04/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.79400	2.76200	0
12/04/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04000	0.04500	0
12/04/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.84200	2.81100	0
12/04/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03900	0.04400	0
12/04/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.89100	2.86000	0
12/04/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03800	0.04200	0
12/04/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.94000	2.90800	0
12/04/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08100	0.08600	30,000
12/04/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.91900	2.88600	0
12/04/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.23100	3.19700	0
12/04/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.28100	3.24700	0
12/04/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.33100	3.29700	0
12/04/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.38100	3.34700	0
12/04/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.43100	3.39700	0
12/04/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.48100	3.44700	0
12/04/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.68100	3.64700	0
12/04/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02600	0.03000	0
12/04/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.52800	3.49600	0
12/04/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.78100	3.74700	0
12/04/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.83100	3.79700	0
12/04/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.88100	3.84700	0
12/04/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.93100	3.89700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.98100	3.94700	0
12/04/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	4.03100	3.99700	0
12/04/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	4.08100	4.04700	0
12/04/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	4.13100	4.09700	0
12/04/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.18100	4.14700	0
12/04/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.23100	4.19700	0
12/04/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.28100	4.24700	0
12/04/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.33100	4.29700	0
12/04/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.26700	4.23200	0
12/04/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.31700	4.28200	0
12/04/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.36700	4.33200	0
12/04/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01400	0.01700	0
12/04/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.31600	4.28300	0
12/04/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01300	0.01600	0
12/04/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.36500	4.33200	0
12/04/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01200	0.01500	0
12/04/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.41400	4.38100	0
12/04/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01200	0.01400	0
12/04/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.46400	4.43000	0
12/04/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01100	0.01300	0
12/04/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.51300	4.47900	0
12/04/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01000	0.01200	0
12/04/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.56200	4.52800	0
12/04/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01000	0.01200	0
12/04/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.61200	4.57800	0
12/04/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00900	0.01100	0
12/04/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.66100	4.62700	0
12/04/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00800	0.01000	0
12/04/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.71000	4.67600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00800	0.01000	0
12/04/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.76000	4.72600	0
12/04/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00700	0.00900	0
12/04/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.80900	4.77500	0
12/04/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00700	0.00800	0
12/04/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.85900	4.82400	0
12/04/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00700	0.00800	0
12/04/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.90900	4.87400	0
12/04/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00600	0.00700	0
12/04/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.95800	4.92300	0
12/04/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.23100	5.19700	0
12/04/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.28100	5.24700	0
12/04/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.33100	5.29700	0
12/04/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.38100	5.34700	0
12/04/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.43100	5.39700	0
12/04/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.48100	5.44700	0
12/04/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.68100	5.64700	0
12/04/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.50500	5.46900	0
12/04/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.78100	5.74700	0
12/04/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.83100	5.79700	0
12/04/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.88100	5.84700	0
12/04/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.98100	5.94700	0
12/04/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	6.03100	5.99700	0
12/04/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	6.08100	6.04700	0
12/04/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	6.13100	6.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.18100	6.14700	0
12/04/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.28100	6.24700	0
12/04/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.33100	6.29700	0
12/04/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.26600	6.23100	0
12/04/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.31600	6.28100	0
12/04/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.36600	6.33100	0
12/04/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.30300	6.26700	0
12/04/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.35300	6.31700	0
12/04/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.40300	6.36700	0
12/04/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.45300	6.41700	0
12/04/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.50300	6.46700	0
12/04/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.55300	6.51700	0
12/04/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.60300	6.56700	0
12/04/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.65300	6.61700	0
12/04/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.70300	6.66700	0
12/04/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.75300	6.71700	0
12/04/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.80300	6.76700	0
12/04/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.85300	6.81700	0
12/04/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.90300	6.86700	0
12/04/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.95300	6.91700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.23100	7.19700	0
12/04/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.28100	7.24700	0
12/04/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.38100	7.34700	0
12/04/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.43100	7.39700	0
12/04/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.48100	7.44700	0
12/04/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.50300	7.46700	0
12/04/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.18100	8.14700	0
12/04/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.28100	8.24700	0
12/04/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.33100	8.29700	0
12/04/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.26600	8.23100	0
12/04/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.31600	8.28100	0
12/04/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.36600	8.33100	0
12/04/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.30200	8.26600	0
12/04/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.35200	8.31600	0
12/04/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.40200	8.36600	0
12/04/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.45200	8.41600	0
12/04/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.50200	8.46600	0
12/04/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.55200	8.51600	0
12/04/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.60200	8.56600	0
12/04/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.65200	8.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.70200	8.66600	0
12/04/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.75200	8.71600	0
12/04/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.80200	8.76600	0
12/04/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.85200	8.81600	0
12/04/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.90200	8.86600	0
12/04/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.95200	8.91600	0
12/04/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.23100	9.19700	0
12/04/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.28100	9.24700	0
12/04/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.38100	9.34700	0
12/04/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.43100	9.39700	0
12/04/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.48100	9.44700	0
12/04/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.18100	10.14700	0
12/04/2010	£ / R On 13-December-10			Foreign Exchange Future	11.60520	11.62160	58
12/04/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.36200	3.37700	0
12/04/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.21200	3.22700	0
12/04/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.11200	3.12700	0
12/04/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.06200	3.07700	0
12/04/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.01200	3.02700	0
12/04/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.91200	2.92700	0
12/04/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.86200	2.87700	0
12/04/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.71200	2.72700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.66200	2.67700	0
12/04/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.61200	2.62700	0
12/04/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.56200	2.57700	0
12/04/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.51200	2.52700	0
12/04/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.46200	2.47700	0
12/04/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.41300	2.42700	0
12/04/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.36300	2.37700	0
12/04/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.31300	2.32700	0
12/04/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.26300	2.27800	0
12/04/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.21300	2.22800	0
12/04/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.16300	2.17800	0
12/04/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.11300	2.12800	0
12/04/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.06300	2.07800	0
12/04/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.01400	2.02800	0
12/04/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.96400	1.97900	0
12/04/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.91400	1.92900	0
12/04/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.86400	1.87900	0
12/04/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.81400	1.82900	0
12/04/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.76500	1.77900	0
12/04/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00300	0.00200	0
12/04/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.71500	1.73000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.66500	1.68000	0
12/04/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.61600	1.63000	0
12/04/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00400	0.00300	0
12/04/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.56600	1.58100	0
12/04/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.51600	1.53100	0
12/04/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.46700	1.48200	0
12/04/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.41700	1.43200	0
12/04/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.36800	1.38300	0
12/04/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00600	0.00600	0
12/04/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.31900	1.33300	0
12/04/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00700	0.00600	0
12/04/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.26900	1.28400	0
12/04/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00700	0.00700	0
12/04/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.22000	1.23500	0
12/04/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00800	0.00800	0
12/04/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.17100	1.18600	0
12/04/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00900	0.00900	0
12/04/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.12200	1.13700	0
12/04/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01000	0.01000	0
12/04/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.07300	1.08800	0
12/04/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01100	0.01100	0
12/04/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.02400	1.03900	0
12/04/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01200	0.01200	0
12/04/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.97700	0.99200	0
12/04/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01500	0
12/04/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.93100	0.94500	0
12/04/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01900	0.01800	0
12/04/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.88400	0.89900	0
12/04/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02200	0.02200	0
12/04/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.83900	0.85300	0
12/04/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02700	0.02600	0
12/04/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.79400	0.80800	0
12/04/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03200	0.03100	0
12/04/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.75000	0.76400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03800	0.03700	0
12/04/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.70700	0.72100	0
12/04/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.04500	0.04400	0
12/04/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.66500	0.67800	0
12/04/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05300	0.05100	0
12/04/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.62400	0.63700	0
12/04/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06200	0.06000	0
12/04/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58500	0.59600	0
12/04/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07300	0.06900	0
12/04/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54600	0.55700	0
12/04/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08400	0.08000	0
12/04/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.50800	0.51900	0
12/04/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09600	0.09200	0
12/04/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.47200	0.48300	0
12/04/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.11000	0.10600	0
12/04/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.43800	0.44700	0
12/04/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.12600	0.12000	0
12/04/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.40400	0.41300	0
12/04/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.14200	0.13600	0
12/04/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.37300	0.38100	0
12/04/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.16100	0.15400	0
12/04/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.34200	0.35000	0
12/04/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.18000	0.17300	0
12/04/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.31400	0.32000	0
12/04/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.20200	0.19300	0
12/04/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.28600	0.29200	0
12/04/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.22400	0.21500	0
12/04/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.26100	0.26600	0
12/04/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.24900	0.23900	0
12/04/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.24100	0.24500	0
12/04/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.27900	0.26800	0
12/04/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22200	0.22600	0
12/04/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.31000	0.29900	0
12/04/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.20500	0.20900	0
12/04/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.34300	0.33200	0
12/04/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.18900	0.19200	0
12/04/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.37700	0.36500	0
12/04/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.17400	0.17800	0
12/04/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.41200	0.40100	0
12/04/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.16100	0.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.44900	0.43700	0
12/04/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14800	0.15100	0
12/04/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.48600	0.47400	0
12/04/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.13700	0.14000	0
12/04/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.52500	0.51300	0
12/04/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.12600	0.12900	0
12/04/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.56400	0.55200	0
12/04/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.11700	0.11900	0
12/04/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.60500	0.59200	0
12/04/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.10800	0.11000	0
12/04/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.64600	0.63300	0
12/04/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.10000	0.10200	0
12/04/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.68800	0.67500	0
12/04/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.09200	0.09500	0
12/04/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.73000	0.71800	0
12/04/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.08600	0.08800	0
12/04/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.77400	0.76100	0
12/04/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.07900	0.08100	0
12/04/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.81700	0.80400	0
12/04/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.07400	0.07600	28
12/04/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.86200	0.84900	0
12/04/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.06800	0.07000	0
12/04/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.90600	0.89300	0
12/04/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.06400	0.06500	0
12/04/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.95200	0.93800	0
12/04/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.05900	0.06100	0
12/04/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.99700	0.98400	0
12/04/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.05500	0.05700	0
12/04/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.04300	1.03000	0
12/04/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.05100	0.05300	0
12/04/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.08900	1.07600	0
12/04/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.04800	0.04900	0
12/04/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.13600	1.12200	0
12/04/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.04500	0.04600	0
12/04/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.18300	1.16900	0
12/04/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.04200	0.04300	8,032
12/04/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.23000	1.21600	0
12/04/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.03900	0.04000	0
12/04/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.27700	1.26300	0
12/04/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.03700	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.32500	1.31100	0
12/04/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.03400	0.03600	0
12/04/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.37200	1.35900	0
12/04/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.03200	0.03300	0
12/04/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.42000	1.40600	0
12/04/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.16300	0.14900	0
12/04/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.43000	1.40000	0
12/04/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.15400	0.14000	0
12/04/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.47100	1.44100	0
12/04/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.14600	0.13200	0
12/04/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.51300	1.48300	0
12/04/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.02500	0.02600	0
12/04/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.61300	1.59900	0
12/04/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.02400	0.02500	0
12/04/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.66200	1.64800	0
12/04/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.02300	0.02400	0
12/04/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.71100	1.69700	0
12/04/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.02100	0.02200	0
12/04/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.75900	1.74500	0
12/04/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.02000	0.02100	0
12/04/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.80800	1.79400	0
12/04/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.01900	0.02000	0
12/04/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.85700	1.84300	0
12/04/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.01800	0.01900	0
12/04/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.90600	1.89200	0
12/04/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.01700	0.01800	0
12/04/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.95500	1.94100	0
12/04/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.01600	0.01700	0
12/04/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.00400	1.99000	0
12/04/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01500	0.01600	0
12/04/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.05300	2.03900	0
12/04/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01400	0.01500	0
12/04/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.10200	2.08800	0
12/04/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01300	0.01300	11,194
12/04/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.15100	2.13600	0
12/04/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01200	0.01200	0
12/04/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.20000	2.18500	0
12/04/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01100	0.01100	0
12/04/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.24900	2.23400	0
12/04/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.29800	2.28300	0
12/04/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00900	0.01000	0
12/04/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.34700	2.33300	0
12/04/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00800	0.00900	0
12/04/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.39600	2.38200	0
12/04/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00800	0.00800	0
12/04/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.44600	2.43100	0
12/04/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00700	0.00800	0
12/04/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.49500	2.48100	0
12/04/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00700	0.00700	0
12/04/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.54500	2.53000	0
12/04/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00600	0.00600	0
12/04/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.59400	2.57900	0
12/04/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00600	0.00600	0
12/04/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.64400	2.62900	0
12/04/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.69300	2.67800	0
12/04/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.74300	2.72800	0
12/04/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00400	0.00500	0
12/04/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.79200	2.77800	0
12/04/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.84200	2.82700	0
12/04/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.89200	2.87700	0
12/04/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00300	0.00400	0
12/04/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.94100	2.92700	0
12/04/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.99100	2.97600	0
12/04/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.04100	3.02600	0
12/04/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.09100	3.07600	0
12/04/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00200	0.00300	8,032
12/04/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.14000	3.12600	0
12/04/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.24000	3.22500	0
12/04/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.29000	3.27500	0
12/04/2010	£ / R On 14-June-10	14.60	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
12/04/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.34000	3.32500	0
12/04/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.39000	3.37500	0
12/04/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.44000	3.42500	0
12/04/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/04/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.48900	3.47500	0
12/04/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.53900	3.52400	0
12/04/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.58900	3.57400	0
12/04/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.63900	3.62400	0
12/04/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.68900	3.67400	0
12/04/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.73900	3.72400	0
12/04/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.78900	3.77400	0
12/04/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.83900	3.82400	0
12/04/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.88900	3.87400	0
12/04/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.93900	3.92400	0
12/04/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.98900	3.97400	0
12/04/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.03900	4.02400	0
12/04/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.08900	4.07400	0
12/04/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.13900	4.12400	0
12/04/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.18900	4.17400	0
12/04/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.23900	4.22400	0
12/04/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.28900	4.27400	0
12/04/2010	£ / 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
12/04/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.33900	4.32400	0
12/04/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00100	0
12/04/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.38800	4.37400	0
12/04/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.43800	4.42300	0
12/04/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.48800	4.47300	0
12/04/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.53800	4.52300	0
12/04/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.58800	4.57300	0
12/04/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.63800	4.62300	0
12/04/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.68800	4.67300	0
12/04/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.73800	4.72300	0
12/04/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.78800	4.77300	0
12/04/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.83800	4.82300	0
12/04/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.88800	4.87300	0
12/04/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.93800	4.92300	0
12/04/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.98800	4.97300	0
12/04/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.03800	5.02300	0
12/04/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.08800	5.07300	0
12/04/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.13800	5.12300	0
12/04/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.18800	5.17300	0
12/04/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.23800	5.22300	0
12/04/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.28800	5.27300	0
12/04/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.33800	5.32300	0
12/04/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.38800	5.37300	0
12/04/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.43800	5.42300	0
12/04/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.48800	5.47300	0
12/04/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.53800	5.52300	0
12/04/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.58800	5.57300	0
12/04/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.63800	5.62300	0
12/04/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.68800	5.67300	0
12/04/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.73800	5.72300	0
12/04/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.78800	5.77300	0
12/04/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.83800	5.82300	0
12/04/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.88800	5.87300	0
12/04/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.93800	5.92300	0
12/04/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.98800	5.97300	0
12/04/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.03800	6.02300	0
12/04/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.08800	6.07300	0
12/04/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.13800	6.12300	0
12/04/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.18800	6.17300	0
12/04/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
12/04/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.23800	6.22300	0
12/04/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.28800	6.27300	0
12/04/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.33800	6.32300	0
12/04/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.38800	6.37300	0
12/04/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.43800	6.42300	0
12/04/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.48800	6.47300	0
12/04/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.53800	6.52300	0
12/04/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.58800	6.57300	0
12/04/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.63800	6.62300	0
12/04/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.68800	6.67300	0
12/04/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.73800	6.72300	0
12/04/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.78800	6.77300	0
12/04/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.83800	6.82300	0
12/04/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.88800	6.87300	0
12/04/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.93800	6.92300	0
12/04/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.98800	6.97300	0
12/04/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.03800	7.02300	0
12/04/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.08800	7.07300	0
12/04/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.13800	7.12300	0
12/04/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.18800	7.17300	0
12/04/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.23800	7.22300	0
12/04/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.28800	7.27300	0
12/04/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.33800	7.32300	0
12/04/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.38800	7.37300	0
12/04/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.43800	7.42300	0
12/04/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.48800	7.47300	0
12/04/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.53800	7.52300	0
12/04/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.58800	7.57300	0
12/04/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.63800	7.62300	0
12/04/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.68800	7.67300	0
12/04/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.73800	7.72300	0
12/04/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.78800	7.77300	0
12/04/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.83800	7.82300	0
12/04/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.88800	7.87300	0
12/04/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.93800	7.92300	0
12/04/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.98800	7.97300	0
12/04/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.03800	8.02300	0
12/04/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.08800	8.07300	0
12/04/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.13800	8.12300	0
12/04/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.18800	8.17300	0
12/04/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.23800	8.22300	0
12/04/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.28800	8.27300	0
12/04/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.33800	8.32300	0
12/04/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.38800	8.37300	0
12/04/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.43800	8.42300	0
12/04/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.48800	8.47300	0
12/04/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.53800	8.52300	0
12/04/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.58800	8.57300	0
12/04/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.63800	8.62300	0
12/04/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.68800	8.67300	0
12/04/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.73800	8.72300	0
12/04/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.78800	8.77300	0
12/04/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.83800	8.82300	0
12/04/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.88800	8.87300	0
12/04/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.93800	8.92300	0
12/04/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.98800	8.97300	0
12/04/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.03800	9.02300	0
12/04/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.08800	9.07300	0
12/04/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.13800	9.12300	0
12/04/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.28800	9.27300	0
12/04/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.33800	9.32300	0
12/04/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.38800	9.37300	0
12/04/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.43800	9.42300	0
12/04/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.48800	9.47300	0
12/04/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.53800	9.52300	0
12/04/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.58800	9.57300	0
12/04/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.63800	9.62300	0
12/04/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.68800	9.67300	0
12/04/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.73800	9.72300	0
12/04/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.78800	9.77300	0
12/04/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.83800	9.82300	0
12/04/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.88800	9.87300	0
12/04/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.93800	9.92300	0
12/04/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.98800	9.97300	0
12/04/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.03800	10.02300	0
12/04/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.08800	10.07300	0
12/04/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.13800	10.12300	0
12/04/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.18800	10.17300	0
12/04/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.23800	10.22300	0
12/04/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.28800	10.27300	0
12/04/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.33800	10.32300	0
12/04/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.38800	10.37300	0
12/04/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.43800	10.42300	0
12/04/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.48800	10.47300	0
12/04/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.53800	10.52300	0
12/04/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.58800	10.57300	0
12/04/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.63800	10.62300	0
12/04/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.68800	10.67300	0
12/04/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.73800	10.72300	0
12/04/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.78800	10.77300	0
12/04/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.83800	10.82300	0
12/04/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.88800	10.87300	0
12/04/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.93800	10.92300	0
12/04/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.98800	10.97300	0
12/04/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.03800	11.02300	0
12/04/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.08800	11.07300	0
12/04/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.07980	0.08010	0
12/04/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.00865	0.00891	0
12/04/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00011	0
12/04/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00194	0.00200	0
12/04/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00344	0.00320	0
12/04/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00325	0.00342	0
12/04/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00635	0.00622	0
12/04/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00027	0.00028	0
12/04/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01177	0.01148	0
12/04/2010	€ / R On 13-December-10			Foreign Exchange Future	10.27030	10.19370	2,008
12/04/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.66100	2.58600	0
12/04/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.61100	2.53600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.56100	2.48600	0
12/04/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.51100	2.43600	0
12/04/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.46100	2.38600	0
12/04/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.41100	2.33600	0
12/04/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.36100	2.28600	0
12/04/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.26100	2.18600	0
12/04/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.21100	2.13600	0
12/04/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.16100	2.08600	0
12/04/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.42900	2.35200	0
12/04/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00800	0
12/04/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.37900	2.30300	0
12/04/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00900	0.00900	0
12/04/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.33000	2.25300	0
12/04/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01000	0.00900	0
12/04/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.28000	2.20400	0
12/04/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01000	0.01000	0
12/04/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.18200	2.10500	0
12/04/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01200	0.01100	0
12/04/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.81200	1.73700	0
12/04/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.08300	2.00700	0
12/04/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01300	0.01300	0
12/04/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.03400	1.95800	0
12/04/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01400	0.01400	0
12/04/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.66200	1.58700	0
12/04/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.61200	1.53700	0
12/04/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.88800	1.81300	0
12/04/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01800	0.01900	0
12/04/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.51300	1.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.46300	1.38800	0
12/04/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.74300	1.66800	0
12/04/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02400	0
12/04/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.36300	1.28800	0
12/04/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.26400	1.18900	0
12/04/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.21400	1.14000	0
12/04/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00400	0
12/04/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.16500	1.09000	0
12/04/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.45800	1.38400	0
12/04/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03800	0.04000	0
12/04/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.41100	1.33800	0
12/04/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04100	0.04400	0
12/04/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.36500	1.29200	0
12/04/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04500	0.04800	0
12/04/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.31900	1.24600	0
12/04/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04900	0.05200	0
12/04/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.22700	1.15500	0
12/04/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05700	0.06100	0
12/04/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.82400	0.75300	0
12/04/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01700	0
12/04/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.13700	1.06500	0
12/04/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06700	0.07100	0
12/04/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.09300	1.02500	0
12/04/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07300	0.08100	0
12/04/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.68500	0.61700	0
12/04/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02400	0.03100	0
12/04/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.64000	0.57400	0
12/04/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02900	0.03800	0
12/04/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.97400	0.91000	0
12/04/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10400	0.11600	0
12/04/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.55300	0.49000	0
12/04/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.04200	0.05400	0
12/04/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.51100	0.45000	0
12/04/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.05000	0.06400	0
12/04/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.86400	0.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.14400	0.16000	0
12/04/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.43100	0.37500	0
12/04/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.07000	0.08900	0
12/04/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.35600	0.30600	0
12/04/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.09500	0.12000	0
12/04/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.32200	0.27400	0
12/04/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.11100	0.13800	0
12/04/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.28900	0.24400	0
12/04/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.12800	0.15800	0
12/04/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.66900	0.61800	0
12/04/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.24900	0.27400	0
12/04/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.64000	0.59100	0
12/04/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.27000	0.29700	0
12/04/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.61200	0.56400	0
12/04/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.29200	0.32000	0
12/04/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.58600	0.53900	0
12/04/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.31600	0.34500	0
12/04/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.53500	0.49100	0
12/04/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.36500	0.39700	0
12/04/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.12600	0.10600	0
12/04/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.31500	0.37000	0
12/04/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.48700	0.44700	0
12/04/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.41700	0.45300	0
12/04/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.46500	0.42800	0
12/04/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.44500	0.48400	0
12/04/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.08800	0.07300	20
12/04/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.42700	0.48700	271
12/04/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.07700	0.06500	0
12/04/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.46600	0.52900	0
12/04/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.40900	0.37600	0
12/04/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.53900	0.58200	0
12/04/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.06000	0.05000	0
12/04/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.54900	0.61400	0
12/04/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.05300	0.04400	0
12/04/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.59200	0.65800	0
12/04/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.36000	0.33100	0
12/04/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.64000	0.68700	0
12/04/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.04100	0.03400	0
12/04/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.68000	0.74800	0
12/04/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.03200	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.77100	0.84100	0
12/04/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02800	0.02400	0
12/04/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.81700	0.88800	0
12/04/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02500	0.02100	0
12/04/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.86400	0.93500	0
12/04/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.28100	0.25900	0
12/04/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.86100	0.91500	0
12/04/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.27000	0.24900	0
12/04/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.90000	0.95500	0
12/04/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.26000	0.23900	0
12/04/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.94000	0.99500	0
12/04/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.25000	0.23000	0
12/04/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.98000	1.03600	0
12/04/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.23100	0.21300	0
12/04/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.06100	1.11900	0
12/04/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01100	0.00900	0
12/04/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.20000	1.27300	0
12/04/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.21400	0.19800	0
12/04/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.14400	1.20400	0
12/04/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.20600	0.19000	0
12/04/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.18600	1.24600	0
12/04/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00700	0.00600	25
12/04/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.34600	1.42000	0
12/04/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00700	0.00600	0
12/04/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.39600	1.47000	0
12/04/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.18500	0.17100	0
12/04/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.31500	1.37700	0
12/04/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00500	0.00400	0
12/04/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.49400	1.56800	0
12/04/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00500	0.00400	0
12/04/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.54400	1.61800	0
12/04/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.16600	0.15400	0
12/04/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.44600	1.51000	0
12/04/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00400	0.00300	0
12/04/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.64300	1.71700	0
12/04/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.06400	0.05900	0
12/04/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.61300	1.68300	0
12/04/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.74200	1.81700	0
12/04/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.79200	1.86600	0
12/04/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.84100	1.91600	0
12/04/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.13600	0.12600	0
12/04/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.71600	1.78200	0
12/04/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.13100	0.12200	0
12/04/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.76100	1.82800	0
12/04/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.12700	0.11900	0
12/04/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.80700	1.87500	0
12/04/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.12300	0.11500	0
12/04/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.85300	1.92100	0
12/04/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.11900	0.11200	0
12/04/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.89900	1.96800	0
12/04/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.11600	0.10800	0
12/04/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.94600	2.01400	0
12/04/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.19000	2.26500	0
12/04/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.10900	0.10200	0
12/04/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.03900	2.10800	0
12/04/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.10600	0.09800	0
12/04/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.08600	2.15400	0
12/04/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.09500	0.08800	0
12/04/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.22500	2.29400	0
12/04/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.08500	0.07900	0
12/04/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.36500	2.43500	0
12/04/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.07000	0.06500	0
12/04/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.65000	2.72100	0
12/04/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.06500	0.06000	0
12/04/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.74500	2.81600	0
12/04/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.33900	3.41400	0
12/04/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.38900	3.46400	0
12/04/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.43900	3.51400	0
12/04/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.48900	3.56400	0
12/04/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.53900	3.61400	0
12/04/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.58900	3.66400	0
12/04/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.63900	3.71400	0
12/04/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.73900	3.81400	0
12/04/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.78900	3.86400	0
12/04/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.83900	3.91400	0
12/04/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.03500	0
12/04/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.61800	3.69100	0
12/04/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03700	0.03400	0
12/04/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.66700	3.74000	0
12/04/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03600	0.03300	0
12/04/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.71600	3.78900	0
12/04/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03200	0
12/04/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.76500	3.83800	0
12/04/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03300	0.03000	0
12/04/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.86300	3.93600	0
12/04/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.18900	4.26400	0
12/04/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03100	0.02900	0
12/04/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.96100	4.03500	0
12/04/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03000	0.02800	0
12/04/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.01000	4.08400	0
12/04/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02600	0.02400	0
12/04/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.15600	4.23000	0
12/04/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02200	0.02000	0
12/04/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.30200	4.37600	0
12/04/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01600	0.01500	0
12/04/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.59600	4.67100	0
12/04/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01500	0.01300	0
12/04/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.69500	4.76900	0
12/04/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.33900	5.41400	0
12/04/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.38900	5.46400	0
12/04/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.43900	5.51400	0
12/04/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.48900	5.56400	0
12/04/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.53900	5.61400	0
12/04/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.58900	5.66400	0
12/04/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.63900	5.71400	0
12/04/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.73900	5.81400	0
12/04/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.78900	5.86400	0
12/04/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.83900	5.91400	0
12/04/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.58500	5.66100	0
12/04/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00500	0.00500	0
12/04/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.63500	5.71100	0
12/04/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00500	0.00400	0
12/04/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.68500	5.76000	0
12/04/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00500	0.00400	0
12/04/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.73500	5.81000	0
12/04/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00400	0.00400	0
12/04/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.83400	5.91000	0
12/04/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.18900	6.26400	0
12/04/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00400	0.00300	0
12/04/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.93400	6.00900	0
12/04/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.98300	6.05900	0
12/04/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.13300	6.20900	0
12/04/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00300	0.00300	0
12/04/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.28300	6.35900	0
12/04/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.58200	6.65800	0
12/04/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/04/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.68200	6.75800	0
12/04/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.33900	7.41400	0
12/04/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.38900	7.46400	0
12/04/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.43900	7.51400	0
12/04/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.48900	7.56400	0
12/04/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.53900	7.61400	0
12/04/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.58900	7.66400	0
12/04/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.63900	7.71400	0
12/04/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.73900	7.81400	0
12/04/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.78900	7.86400	0
12/04/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.83900	7.91400	0
12/04/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.58200	7.65700	0
12/04/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.63200	7.70700	0
12/04/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.68200	7.75700	0
12/04/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.73100	7.80700	0
12/04/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.83100	7.90700	0
12/04/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.18900	8.26400	0
12/04/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.93100	8.00700	0
12/04/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.98100	8.05700	0
12/04/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.13100	8.20700	0
12/04/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.28100	8.35700	0
12/04/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.58100	8.65700	0
12/04/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.68100	8.75700	0
12/04/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.33900	9.41400	0
12/04/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.38900	9.46400	0
12/04/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.43900	9.51400	0
12/04/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.48900	9.56400	0
12/04/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.53900	9.61400	0
12/04/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.58900	9.66400	0
12/04/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.63900	9.71400	0
12/04/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.73900	9.81400	0
12/04/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.78900	9.86400	0
12/04/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.83900	9.91400	0
12/04/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.58000	9.65600	0
12/04/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.63000	9.70600	0
12/04/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.68000	9.75600	0
12/04/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.73000	9.80600	0
12/04/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.83000	9.90600	0
12/04/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.18900	10.26400	0
12/04/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.93000	10.00600	0
12/04/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.98000	10.05600	0
12/04/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.13000	10.20600	0
12/04/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.28000	10.35600	0
12/04/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.58000	10.65600	0
12/04/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.68000	10.75600	0
12/04/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.81430	6.86350	400
12/04/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.25200	4.30200	0
12/04/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.20200	4.25200	0
12/04/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.15200	4.20200	0
12/04/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.10200	4.15200	0
12/04/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.00200	4.05200	0
12/04/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.95200	4.00200	0
12/04/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.90200	3.95200	0
12/04/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.85200	3.90200	0
12/04/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.80200	3.85200	0
12/04/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.75200	3.80200	0
12/04/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.70200	3.75200	0
12/04/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.65200	3.70200	0
12/04/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.60200	3.65200	0
12/04/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.55200	3.60200	0
12/04/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.50200	3.55200	0
12/04/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.25200	3.30200	0
12/04/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.20200	3.25200	0
12/04/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.15200	3.20200	0
12/04/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.10200	3.15200	0
12/04/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.00200	3.05200	0
12/04/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.95200	3.00200	0
12/04/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.90200	2.95200	0
12/04/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.85200	2.90200	0
12/04/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.80200	2.85200	0
12/04/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.75200	2.80200	0
12/04/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.70200	2.75200	0
12/04/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.65200	2.70200	0
12/04/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.60200	2.65200	0
12/04/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.55200	2.60200	0
12/04/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.50200	2.55200	0
12/04/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.25200	2.30200	0
12/04/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.20200	2.25200	0
12/04/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.15200	2.20200	0
12/04/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.10200	2.15200	0
12/04/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.00200	2.05200	0
12/04/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.95200	2.00200	0
12/04/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.90200	1.95200	0
12/04/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.85200	1.90200	0
12/04/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.80200	1.85200	0
12/04/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.75200	1.80200	0
12/04/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.70200	1.75200	0
12/04/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.65200	1.70200	0
12/04/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.60200	1.65200	0
12/04/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.55200	1.60200	0
12/04/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.50200	1.55200	0
12/04/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.25200	1.30200	0
12/04/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.20200	1.25200	0
12/04/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.15300	1.20200	0
12/04/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.10300	1.15300	0
12/04/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.00400	1.05300	0
12/04/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.95500	1.00300	0
12/04/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00300	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.90500	0.95400	0
12/04/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00300	0.00200	0
12/04/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.85600	0.90400	0
12/04/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00400	0.00200	0
12/04/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.80700	0.85500	0
12/04/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00500	0.00300	0
12/04/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.75700	0.80600	0
12/04/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00500	0.00400	0
12/04/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.70900	0.75700	0
12/04/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00700	0.00500	0
12/04/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.66000	0.70800	0
12/04/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00800	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.61200	0.66000	0
12/04/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01000	0.00800	0
12/04/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.56400	0.61200	0
12/04/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01200	0.01000	0
12/04/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.51600	0.56400	0
12/04/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01400	0.01200	0
12/04/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.28900	0.34100	0
12/04/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.03700	0.03900	0
12/04/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.24800	0.30100	0
12/04/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.04600	0.04900	0
12/04/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.20800	0.26200	0
12/04/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.05600	0.06000	0
12/04/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.17100	0.22500	0
12/04/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.06900	0.07300	0
12/04/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.13600	0.19100	0
12/04/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.08400	0.08900	0
12/04/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.10500	0.15900	0
12/04/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.10300	0.10700	0
12/04/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.08600	0.13100	0
12/04/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.13400	0.12900	0
12/04/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.07100	0.11000	0
12/04/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16900	0.15800	0
12/04/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.05800	0.09300	0
12/04/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.20600	0.19100	0
12/04/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.04800	0.07800	0
12/04/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.24600	0.22600	0
12/04/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.04000	0.06500	0
12/04/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.28800	0.26300	0
12/04/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.03300	0.05500	0
12/04/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.33100	0.30300	0
12/04/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02800	0.04600	0
12/04/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.37600	0.34400	0
12/04/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.02400	0.03800	0
12/04/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42200	0.38600	0
12/04/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.02000	0.03200	0
12/04/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.46800	0.43000	0
12/04/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01700	0.02700	0
12/04/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51500	0.47500	0
12/04/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.75000	1.69900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.80000	1.74900	0
12/04/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.85000	1.79900	0
12/04/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00200	0.00100	0
12/04/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.90000	1.84900	0
12/04/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.99900	1.94800	0
12/04/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.04900	1.99800	0
12/04/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.09900	2.04800	0
12/04/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.14900	2.09800	0
12/04/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.19900	2.14800	0
12/04/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.24900	2.19800	0
12/04/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.29900	2.24800	0
12/04/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.34900	2.29800	0
12/04/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.39900	2.34800	0
12/04/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.44900	2.39800	0
12/04/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.49900	2.44800	0
12/04/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.74900	3.69800	0
12/04/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.79900	3.74800	0
12/04/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.84900	3.79800	0
12/04/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.89900	3.84800	0
12/04/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.99900	3.94800	0
12/04/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.04800	3.99800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.09800	4.04800	0
12/04/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.14800	4.09800	0
12/04/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.19800	4.14800	0
12/04/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.24800	4.19800	0
12/04/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.29800	4.24800	0
12/04/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.34800	4.29800	0
12/04/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.39800	4.34800	0
12/04/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.44800	4.39800	0
12/04/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.49800	4.44800	0
12/04/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.74800	5.69800	0
12/04/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.79800	5.74800	0
12/04/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.84800	5.79800	0
12/04/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.89800	5.84800	0
12/04/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.99800	5.94800	0
12/04/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.04800	5.99800	0
12/04/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.09800	6.04800	0
12/04/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.14800	6.09800	0
12/04/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.19800	6.14800	0
12/04/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.24800	6.19800	0
12/04/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.29800	6.24800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.34800	6.29800	0
12/04/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.39800	6.34800	0
12/04/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.44800	6.39800	0
12/04/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.49800	6.44800	0
12/04/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.74800	7.69800	0
12/04/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.79800	7.74800	0
12/04/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.84800	7.79800	0
12/04/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.89800	7.84800	0
12/04/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.99800	7.94800	0
12/04/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.04800	7.99800	0
12/04/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.09800	8.04800	0
12/04/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.14800	8.09800	0
12/04/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.19800	8.14800	0
12/04/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.24800	8.19800	0
12/04/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.29800	8.24800	0
12/04/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.34800	8.29800	0
12/04/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.39800	8.34800	0
12/04/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.44800	8.39800	0
12/04/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/04/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.49800	8.44800	0
12/04/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.41570	7.42550	0
12/04/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.15600	0.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.09900	0.09700	0
12/04/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.12600	0.13100	0
12/04/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.11900	0.11600	0
12/04/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.10600	0.11000	0
12/04/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.14900	0.14500	0
Futures Open Interest							371,764.00
Options Open Interest							318,513.00
Total							690,277.00