



Currency Futures & Options Weekly Statistics

From: 31/05/2010 To: 01/06/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.16130	8.05620	1,420
31/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.88700	4.78500	0
31/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.20800	4.10700	0
31/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.10800	4.00700	0
31/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.05800	3.95700	0
31/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.12500	4.02300	0
31/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.07500	3.97300	0
31/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.02500	3.92300	0
31/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.08700	3.98500	0
31/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.03700	3.93500	0
31/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.98700	3.88500	0
31/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.93700	3.83500	0
31/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.88700	3.78500	0
31/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.83700	3.73500	0
31/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.78700	3.68500	0
31/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.73700	3.63500	0
31/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.68700	3.58500	0
31/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.63700	3.53500	0
31/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.58700	3.48600	0
31/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.53700	3.43600	0
31/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.48700	3.38600	0
31/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.43700	3.33600	0
31/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.15800	3.05700	0
31/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.10800	3.00700	0
31/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.05800	2.95700	0
31/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.12500	3.02400	0
31/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.07500	2.97400	0
31/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.02500	2.92400	0
31/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.08800	2.98700	0
31/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.03800	2.93700	0
31/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.98800	2.88700	0
31/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.93800	2.83700	0
31/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.88900	2.78700	0
31/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
31/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.83900	2.73700	0
31/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.78900	2.68800	0
31/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
31/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.73900	2.63800	0
31/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
31/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.68900	2.58800	0
31/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
31/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.63900	2.53800	0
31/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00300	0
31/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.59000	2.48900	0
31/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
31/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.54000	2.43900	0
31/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
31/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.49000	2.38900	0
31/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00400	0
31/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.44000	2.34000	0
31/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00500	0
31/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.15800	2.05700	0
31/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.10800	2.00700	0
31/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.05800	1.95700	0
31/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.12600	2.02500	0
31/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.07600	1.97600	0
31/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00300	0
31/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.02600	1.92600	0
31/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00300	0
31/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.09300	1.99300	0
31/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00800	0
31/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.04400	1.94400	0
31/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00900	0
31/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.99400	1.89500	0
31/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.01000	0
31/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.94500	1.84600	0
31/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.01100	0
31/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.89600	1.79800	0
31/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00900	0.01300	0
31/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.84800	1.74900	0
31/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01100	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.79900	1.70100	0
31/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01200	0.01600	0
31/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.75000	1.65300	0
31/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01300	0.01800	0
31/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.70200	1.60500	0
31/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01500	0.02000	0
31/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.65400	1.55700	0
31/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01700	0.02200	0
31/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.60600	1.50900	0
31/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01900	0.02400	0
31/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.55800	1.46200	0
31/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02100	0.02700	0
31/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.51000	1.41500	0
31/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02300	0.03000	0
31/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.46300	1.36800	0
31/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02600	0.03300	0
31/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.15800	1.05800	0
31/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.10800	1.00800	0
31/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.05800	0.95800	0
31/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.13700	1.03900	0
31/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01200	0.01600	0
31/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.08900	0.99300	0
31/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01400	0.02000	0
31/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.04000	0.94800	0
31/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01500	0.02500	0
31/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.13900	1.05000	0
31/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05200	0.06500	0
31/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.09400	1.00900	0
31/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05700	0.07400	0
31/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.05300	0.97000	0
31/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06600	0.08500	0
31/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.01300	0.93100	0
31/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07600	0.09600	0
31/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.97300	0.89300	0
31/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08600	0.10800	0
31/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.93500	0.85700	0
31/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09800	0.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.89800	0.82100	0
31/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11100	0.13600	0
31/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.86100	0.78600	0
31/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.12400	0.15100	0
31/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.82600	0.75300	0
31/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.13900	0.16800	0
31/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.79100	0.72000	0
31/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.15400	0.18500	0
31/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.75800	0.68900	0
31/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.17100	0.20400	0
31/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.00000	0.95300	0
31/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.23900	0.29700	0
31/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.96700	0.92200	0
31/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25600	0.31600	0
31/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.93300	0.89000	0
31/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27200	0.33400	0
31/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.21500	0.15500	1,430
31/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.05800	0.09800	0
31/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.43100	0.37100	100
31/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.20600	0.24800	0
31/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.40400	0.34600	0
31/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.22900	0.27300	0
31/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.37900	0.32200	0
31/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.25400	0.29900	0
31/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.35400	0.30200	1,200
31/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.27900	0.32900	0
31/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.50500	0.45200	0
31/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.36800	0.41700	0
31/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.48200	0.43100	0
31/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.39500	0.44600	0
31/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.46000	0.41200	500
31/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.42300	0.47700	0
31/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.58800	0.53400	0
31/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.49000	0.53900	0
31/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.56300	0.51100	0
31/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.51500	0.56600	0
31/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.53900	0.48900	0
31/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.54100	0.59400	0
31/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.38700	0.34500	0
31/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.55000	0.61000	0

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31/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.37100	0.33100	4,400
31/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.58400	0.64600	0
31/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.35500	0.31700	0
31/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.61800	0.68200	0
31/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.34000	0.30300	1,000
31/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.65300	0.71800	0
31/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.32600	0.29100	0
31/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.68900	0.75600	0
31/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.31300	0.27900	0
31/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.72600	0.79400	0
31/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.30000	0.26700	0
31/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.76300	0.83200	0
31/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.28800	0.25600	0
31/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.80100	0.87100	0
31/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.38600	0.37500	30,000
31/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.83800	0.93000	0
31/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.26600	0.23600	0
31/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.87900	0.95100	0
31/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.25500	0.22700	500
31/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.91800	0.99200	0
31/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00200	0
31/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.94600	1.04500	0
31/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.11100	0.09300	3,000
31/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.98600	1.07000	0
31/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.04500	1.14400	0
31/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.09500	1.19400	0
31/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.14400	1.24400	0
31/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.19400	1.29400	0
31/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.24400	1.34400	0
31/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.08000	0.06800	500
31/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.25500	1.34500	0
31/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18100	0.16100	0
31/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.29400	1.37600	0
31/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17500	0.15500	500
31/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.33800	1.42000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.06900	0.05800	0
31/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.39400	1.48500	0
31/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16300	0.14500	0
31/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.42600	1.51000	0
31/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.54300	1.64300	0
31/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.06000	0.05000	0
31/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.53500	1.62700	0
31/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.64300	1.74300	0
31/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
31/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.69300	1.79300	0
31/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.74300	1.84300	0
31/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13400	0.11800	0
31/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.69700	1.78300	0
31/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13000	0.11500	0
31/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.74300	1.83000	0
31/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.89300	1.99300	0
31/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.94300	2.04300	0
31/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04200	0.03500	0
31/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.91700	2.01200	0
31/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.04000	0.03300	0
31/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.96500	2.06000	0
31/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03900	0.03000	0
31/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.01400	2.10700	0
31/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.10800	0.09600	0
31/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.02100	2.11100	0
31/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10500	0.09300	0
31/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.06800	2.15800	0
31/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10200	0.08900	0
31/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.11500	2.20400	0
31/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09800	0.08600	300
31/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.16100	2.25100	0
31/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09500	0.08300	0
31/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.20800	2.29800	0
31/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09200	0.08100	0
31/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.25500	2.34600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.08900	0.07800	0
31/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.30200	2.39300	0
31/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08600	0.07500	0
31/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.34900	2.44000	0
31/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08300	0.07300	0
31/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.39600	2.48800	0
31/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08000	0.07100	0
31/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.44300	2.53600	0
31/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07800	0.06800	0
31/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.49100	2.58300	0
31/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.07500	0.06600	0
31/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.53800	2.63100	0
31/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07300	0.06400	0
31/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.58600	2.67900	0
31/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13000	0.11700	30,000
31/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.58200	2.67200	0
31/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.84300	2.94300	0
31/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.89300	2.99300	0
31/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.94300	3.04300	0
31/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.99300	3.09300	0
31/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.04300	3.14300	0
31/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.09300	3.19300	0
31/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.29300	3.39300	0
31/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05100	0.04500	0
31/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.16400	3.26000	0
31/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.39300	3.49300	0
31/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.44300	3.54300	0
31/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.49300	3.59300	0
31/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.54300	3.64300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.59300	3.69300	0
31/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.64300	3.74300	0
31/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.69300	3.79300	0
31/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.74300	3.84300	0
31/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.79300	3.89300	0
31/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.84300	3.94300	0
31/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.89300	3.99300	0
31/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.94300	4.04300	0
31/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.87700	3.97800	0
31/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.92700	4.02800	0
31/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.97600	4.07800	0
31/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03400	0.03000	0
31/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.94700	4.04500	0
31/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03300	0.02900	0
31/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.99600	4.09400	0
31/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03200	0.02800	0
31/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.04500	4.14300	0
31/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03000	0.02700	0
31/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.09300	4.19200	0
31/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02900	0.02600	0
31/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.14200	4.24100	0
31/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02800	0.02500	0
31/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.19100	4.29000	0
31/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02700	0.02400	0
31/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.24000	4.33900	0
31/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02600	0.02300	0
31/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.28900	4.38800	0
31/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02500	0.02200	0
31/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.33800	4.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02500	0.02200	0
31/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.38800	4.48700	0
31/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02400	0.02100	0
31/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.43700	4.53600	0
31/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02300	0.02000	0
31/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.48600	4.58500	0
31/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02200	0.02000	0
31/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.53500	4.63500	0
31/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02100	0.01900	0
31/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.58400	4.68400	0
31/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.84300	4.94300	0
31/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.89300	4.99300	0
31/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.94300	5.04300	0
31/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.99300	5.09300	0
31/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.04300	5.14300	0
31/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.09300	5.19300	0
31/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.29300	5.39300	0
31/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01500	0.01300	0
31/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.12800	5.22800	0
31/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.39300	5.49300	0
31/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.44300	5.54300	0
31/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.49300	5.59300	0
31/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.59300	5.69300	0
31/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.64300	5.74300	0
31/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.69300	5.79300	0
31/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.74300	5.84300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.79300	5.89300	0
31/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.89300	5.99300	0
31/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.94300	6.04300	0
31/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.87500	5.97700	0
31/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.92500	6.02700	0
31/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.97500	6.07700	0
31/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00900	0.00800	0
31/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.92200	6.02300	0
31/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00800	0.00700	0
31/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.97100	6.07200	0
31/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00800	0.00700	0
31/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.02100	6.12200	0
31/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00700	0.00700	0
31/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.07000	6.17200	0
31/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00700	0.00600	0
31/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.12000	6.22100	0
31/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00700	0.00600	0
31/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.17000	6.27100	0
31/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00600	0.00600	0
31/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.21900	6.32100	0
31/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00600	0.00500	0
31/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.26900	6.37000	0
31/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00600	0.00500	0
31/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.31900	6.42000	0
31/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00500	0.00500	0
31/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.36800	6.47000	0
31/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00500	0.00500	0
31/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.41800	6.52000	0
31/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00500	0.00400	0
31/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.46800	6.56900	0
31/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00500	0.00400	0
31/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.51800	6.61900	0
31/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00400	0.00400	0
31/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.56700	6.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.84300	6.94300	0
31/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.89300	6.99300	0
31/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.99300	7.09300	0
31/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.04300	7.14300	0
31/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.09300	7.19300	0
31/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00200	0
31/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.11500	7.21700	0
31/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.79300	7.89300	0
31/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.89300	7.99300	0
31/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.94300	8.04300	0
31/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.87500	7.97700	0
31/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.92500	8.02700	0
31/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.97500	8.07700	0
31/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.91400	8.01600	0
31/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.96400	8.06600	0
31/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.01400	8.11600	0
31/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.06400	8.16600	0
31/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.11400	8.21600	0
31/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.16400	8.26600	0
31/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.21400	8.31600	0
31/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.26400	8.36600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.31400	8.41600	0
31/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.36400	8.46600	0
31/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.41400	8.51500	0
31/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.46400	8.56500	0
31/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.51400	8.61500	0
31/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.56400	8.66500	0
31/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.84300	8.94300	0
31/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.89300	8.99300	0
31/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.99300	9.09300	0
31/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.04300	9.14300	0
31/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.09300	9.19300	0
31/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.79300	9.89300	0
31/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.53700	11.34160	663
31/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.29600	3.10600	0
31/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.14600	2.95600	0
31/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.04600	2.85600	0
31/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.99600	2.80600	0
31/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.94600	2.75600	0
31/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.84600	2.65600	0
31/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.79600	2.60600	0
31/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.64600	2.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.59600	2.40600	0
31/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.54600	2.35600	0
31/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.49600	2.30600	0
31/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.44600	2.25600	0
31/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.39600	2.20600	0
31/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.34600	2.15600	0
31/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.29600	2.10600	0
31/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.24600	2.05600	0
31/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.19600	2.00600	0
31/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.14600	1.95600	0
31/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.09600	1.90600	0
31/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.04600	1.85600	0
31/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.99600	1.80600	0
31/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.94600	1.75600	0
31/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.89600	1.70600	0
31/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.84600	1.65600	0
31/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.79600	1.60600	0
31/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.74600	1.55600	0
31/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.69700	1.50600	0
31/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.64700	1.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.59700	1.40600	0
31/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.54700	1.35700	0
31/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.49700	1.30700	0
31/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.44700	1.25700	0
31/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.39700	1.20700	0
31/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.34700	1.15800	0
31/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00100	0.00300	0
31/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.29700	1.10800	0
31/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00100	0.00300	0
31/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.24700	1.05900	0
31/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00100	0.00400	0
31/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.19700	1.00900	0
31/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00100	0.00400	0
31/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.14700	0.96000	0
31/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00100	0.00500	0
31/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.09800	0.91100	0
31/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00200	0.00600	0
31/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.04800	0.86300	0
31/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00200	0.00800	0
31/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.99800	0.81400	0
31/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00200	0.00900	0
31/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.94900	0.76600	0
31/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00300	0.01100	0
31/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.90000	0.71900	0
31/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00400	0.01400	0
31/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.85100	0.67100	0
31/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00500	0.01600	0
31/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.80200	0.62500	0
31/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00600	0.02000	0
31/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.75400	0.57900	0
31/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00800	0.02400	0
31/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.70600	0.53400	0
31/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01000	0.02900	0
31/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.65800	0.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01200	0.03500	0
31/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.61100	0.44600	0
31/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.01500	0.04100	0
31/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.56500	0.40400	0
31/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.01900	0.04900	0
31/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.52000	0.36400	0
31/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02400	0.05900	0
31/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.47600	0.32500	0
31/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03000	0.07000	0
31/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.43300	0.28700	0
31/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03700	0.08200	0
31/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.39100	0.25200	0
31/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04500	0.09700	0
31/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.35100	0.21900	0
31/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.05500	0.11400	0
31/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.31300	0.18700	0
31/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.06700	0.13200	0
31/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.27600	0.15900	0
31/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.08000	0.15400	0
31/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.24200	0.13800	0
31/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.09600	0.18300	0
31/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.21000	0.11900	0
31/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.11400	0.21400	0
31/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.18000	0.10300	0
31/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.13400	0.24800	0
31/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.15200	0.08900	0
31/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.15600	0.28400	0
31/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.13200	0.07700	0
31/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.18600	0.32200	0
31/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.11400	0.06600	0
31/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.21800	0.36100	0
31/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.09900	0.05700	0
31/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.25300	0.40200	0
31/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.08500	0.04800	0
31/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.28900	0.44300	0
31/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.07300	0.04200	0
31/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.32700	0.48700	0
31/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.06300	0.03600	0
31/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.36700	0.53100	0
31/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.05400	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.40800	0.57600	0
31/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.04600	0.02600	0
31/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.45000	0.62100	0
31/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.04000	0.02300	0
31/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.49400	0.66800	0
31/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03400	0.01900	0
31/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.53800	0.71400	0
31/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.02900	0.01700	0
31/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.58300	0.76200	0
31/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.02500	0.01400	0
31/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.62900	0.80900	0
31/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.50400	0.42600	50
31/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.81700	0.93400	0
31/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48500	0.40800	0
31/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.84800	0.96600	0
31/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.01600	0.00900	0
31/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.77000	0.95400	0
31/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.01400	0.00800	0
31/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.81800	1.00300	0
31/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01200	0.00700	28
31/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.86600	1.05200	0
31/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.01000	0.00600	0
31/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.91400	1.10100	0
31/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00900	0.00500	0
31/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.96300	1.15000	0
31/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00800	0.00500	0
31/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.01200	1.20000	0
31/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00700	0.00400	0
31/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.06100	1.24900	0
31/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00600	0.00400	0
31/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.11000	1.29900	0
31/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00500	0.00300	0
31/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.15900	1.34800	0
31/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00500	0.00300	0
31/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.20900	1.39800	0
31/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00400	0.00200	8,032
31/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.25800	1.44700	0
31/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00400	0.00200	0
31/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.30800	1.49700	0
31/05/2010	£ / R On 14-June-10	12.55	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
31/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.35700	1.54700	0
31/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00200	0
31/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.40700	1.59700	0
31/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.45600	1.64600	0
31/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.13300	0.10400	0
31/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.46400	1.62800	0
31/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.12500	0.09800	0
31/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.50600	1.67200	0
31/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11700	0.09200	0
31/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.54800	1.71600	0
31/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.65600	1.84600	0
31/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.70500	1.89600	0
31/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.75500	1.94600	0
31/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.80500	1.99600	0
31/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.85500	2.04600	0
31/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.90500	2.09600	0
31/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.95500	2.14600	0
31/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.00500	2.19500	0
31/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.05500	2.24500	0
31/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.10500	2.29500	0
31/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.15500	2.34500	0
31/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	11,194
31/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.20400	2.39500	0
31/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.25400	2.44500	0
31/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.30400	2.49500	0
31/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.35400	2.54500	0
31/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.40400	2.59500	0
31/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.45400	2.64500	0
31/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.50400	2.69500	0
31/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.55400	2.74500	0
31/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.60400	2.79500	0
31/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.65400	2.84500	0
31/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.70400	2.89500	0
31/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.75400	2.94500	0
31/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.80400	2.99500	0
31/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.85400	3.04500	0
31/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.90400	3.09500	0
31/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.95400	3.14500	0
31/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.00400	3.19500	0
31/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.05400	3.24500	0
31/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.10400	3.29500	0
31/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.15400	3.34500	0
31/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
31/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.20400	3.39500	0
31/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.30400	3.49500	0
31/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.35400	3.54500	0
31/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.40400	3.59500	0
31/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.45400	3.64500	0
31/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.50400	3.69500	0
31/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.55400	3.74500	0
31/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.60400	3.79500	0
31/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.65400	3.84500	0
31/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.70400	3.89500	0
31/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.75400	3.94500	0
31/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.80400	3.99500	0
31/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.85400	4.04500	0
31/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.90400	4.09500	0
31/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.95400	4.14500	0
31/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.00400	4.19500	0
31/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.05400	4.24500	0
31/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.10400	4.29500	0
31/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.15400	4.34500	0
31/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.20400	4.39500	0
31/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.25400	4.44500	0
31/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.30400	4.49500	0
31/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.35400	4.54500	0
31/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.40400	4.59500	0
31/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.45400	4.64500	0
31/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.50400	4.69500	0
31/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.55400	4.74500	0
31/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.60400	4.79500	0
31/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.65400	4.84500	0
31/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.70400	4.89500	0
31/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.75400	4.94500	0
31/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.80400	4.99500	0
31/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.85400	5.04500	0
31/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.90400	5.09500	0
31/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.95400	5.14500	0
31/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.00400	5.19500	0
31/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.05400	5.24500	0
31/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.10400	5.29500	0
31/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.15400	5.34500	0
31/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.20400	5.39500	0
31/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.25400	5.44500	0
31/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.30400	5.49500	0
31/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.35400	5.54500	0
31/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.40400	5.59500	0
31/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.45400	5.64500	0
31/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.50400	5.69500	0
31/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.55400	5.74500	0
31/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.60400	5.79500	0
31/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.65400	5.84500	0
31/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.70400	5.89500	0
31/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.75400	5.94500	0
31/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.80400	5.99500	0
31/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.85400	6.04500	0
31/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.90400	6.09500	0
31/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.95400	6.14500	0
31/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.00400	6.19500	0
31/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.05400	6.24500	0
31/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.10400	6.29500	0
31/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.15400	6.34500	0
31/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.20400	6.39500	0
31/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.25400	6.44500	0
31/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
31/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.30400	6.49500	0
31/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.35400	6.54500	0
31/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.40400	6.59500	0
31/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.45400	6.64500	0
31/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.50400	6.69500	0
31/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.55400	6.74500	0
31/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.60400	6.79500	0
31/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.65400	6.84500	0
31/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.70400	6.89500	0
31/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.75400	6.94500	0
31/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.80400	6.99500	0
31/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.85400	7.04500	0
31/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.90400	7.09500	0
31/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.95400	7.14500	0
31/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.00400	7.19500	0
31/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.05400	7.24500	0
31/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.10400	7.29500	0
31/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.15400	7.34500	0
31/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.20400	7.39500	0
31/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.25400	7.44500	0
31/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.30400	7.49500	0
31/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.35400	7.54500	0
31/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.40400	7.59500	0
31/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.45400	7.64500	0
31/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.50400	7.69500	0
31/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.55400	7.74500	0
31/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.60400	7.79500	0
31/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.65400	7.84500	0
31/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.70400	7.89500	0
31/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.75400	7.94500	0
31/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.80400	7.99500	0
31/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.85400	8.04500	0
31/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.90400	8.09500	0
31/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.95400	8.14500	0
31/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.00400	8.19500	0
31/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.05400	8.24500	0
31/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.10400	8.29500	0
31/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.15400	8.34500	0
31/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.20400	8.39500	0
31/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.25400	8.44500	0
31/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.30400	8.49500	0
31/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.35400	8.54500	0
31/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.40400	8.59500	0
31/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.45400	8.64500	0
31/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.50400	8.69500	0
31/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.55400	8.74500	0
31/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.60400	8.79500	0
31/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.65400	8.84500	0
31/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.70400	8.89500	0
31/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.75400	8.94500	0
31/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.80400	8.99500	0
31/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.85400	9.04500	0
31/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.90400	9.09500	0
31/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.95400	9.14500	0
31/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.00400	9.19500	0
31/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.05400	9.24500	0
31/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.10400	9.29500	0
31/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.15400	9.34500	0
31/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.20400	9.39500	0
31/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.35400	9.54500	0
31/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.40400	9.59500	0
31/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.45400	9.64500	0
31/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.50400	9.69500	0
31/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.55400	9.74500	0
31/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.60400	9.79500	0
31/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.65400	9.84500	0
31/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.70400	9.89500	0
31/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.75400	9.94500	0
31/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.80400	9.99500	0
31/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.85400	10.04500	0
31/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.90400	10.09500	0
31/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.95400	10.14500	0
31/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.00400	10.19500	0
31/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.05400	10.24500	0
31/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.10400	10.29500	0
31/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.15400	10.34500	0
31/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.20400	10.39500	0
31/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.25400	10.44500	0
31/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.30400	10.49500	0
31/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.35400	10.54500	0
31/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.40400	10.59500	0
31/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.45400	10.64500	0
31/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.50400	10.69500	0
31/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.55400	10.74500	0
31/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.60400	10.79500	0
31/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.65400	10.84500	0
31/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.70400	10.89500	0
31/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.75400	10.94500	0
31/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.80400	10.99500	0
31/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.85400	11.04500	0
31/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.90400	11.09500	0
31/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.95400	11.14500	0
31/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.00400	11.19500	0
31/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.05400	11.24500	0
31/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.10400	11.29500	0
31/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.15400	11.34500	0
31/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08600	0.08520	0
31/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01451	0.01382	0
31/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
31/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00464	0.00410	0
31/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00014	0.00030	0
31/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00589	0.00544	0
31/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00279	0.00314	0
31/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00033	0.00038	0
31/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00583	0.00658	0
31/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.76740	9.68320	2,138
31/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.16700	2.08500	0
31/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.11700	2.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.06700	1.98500	0
31/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.01700	1.93500	0
31/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.96700	1.88500	0
31/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.91700	1.83500	0
31/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.86700	1.78500	0
31/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.76700	1.68500	0
31/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.71700	1.63500	0
31/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.66700	1.58500	0
31/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.93300	1.85400	0
31/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01600	0.02100	0
31/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.88500	1.80700	0
31/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01800	0.02400	0
31/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.83700	1.75900	0
31/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02000	0.02600	0
31/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.78900	1.71200	0
31/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02200	0.02900	0
31/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.69400	1.61800	0
31/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02700	0.03500	0
31/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.31700	1.23500	0
31/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
31/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.60000	1.52500	0
31/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.03300	0.04200	0
31/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.55400	1.47900	0
31/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.03700	0.04600	0
31/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.16700	1.08600	0
31/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00200	0
31/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.11700	1.03600	0
31/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00200	0
31/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.41600	1.34300	0
31/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.04900	0.06000	0
31/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.01700	0.93700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00000	0.00300	0
31/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.96800	0.88700	0
31/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00300	0
31/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.28200	1.21000	0
31/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.06500	0.07700	0
31/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.86800	0.78900	0
31/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00500	0
31/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.77000	0.69200	0
31/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00800	0
31/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.72100	0.64500	0
31/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.01100	0
31/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.67200	0.59700	0
31/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.01300	0
31/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.03100	0.96800	0
31/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.11400	0.13500	0
31/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.99300	0.93100	0
31/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.12600	0.14800	0
31/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.95700	0.89600	0
31/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.14000	0.16300	0
31/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.92100	0.86100	0
31/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.15400	0.17800	0
31/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.85200	0.79500	0
31/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.18500	0.21200	0
31/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.35200	0.29300	0
31/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.03500	0.05900	0
31/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.78700	0.73300	0
31/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.22000	0.25000	0
31/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.75600	0.70300	0
31/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.23900	0.27000	0
31/05/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.52000	0.47000	0
31/05/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.19900	0.23300	1,500
31/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.20100	0.15800	0
31/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.08400	0.12400	0
31/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.66800	0.61900	0
31/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.30100	0.33600	0
31/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.14100	0.11100	0
31/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.12400	0.17700	0
31/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.11900	0.09400	0
31/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.15200	0.21000	0
31/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.58900	0.54300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.37200	0.41000	0
31/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.08500	0.06600	0
31/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.21800	0.28200	0
31/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.05900	0.04700	0
31/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.29200	0.36300	0
31/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.05000	0.03900	0
31/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.33300	0.40500	0
31/05/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.28600	0.25500	750
31/05/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.46500	0.51800	0
31/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.45700	0.42000	0
31/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.54000	0.58700	0
31/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.44000	0.40400	0
31/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.57300	0.62100	0
31/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.42300	0.38800	0
31/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.60600	0.65500	0
31/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.40700	0.37300	0
31/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.64000	0.69000	0
31/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.37700	0.34500	0
31/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.71000	0.76200	0
31/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01200	0.00900	0
31/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.69500	0.77500	0
31/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.34900	0.31900	0
31/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.78200	0.83600	0
31/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.33600	0.30700	0
31/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.81900	0.87400	0
31/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.32400	0.29500	60
31/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.85700	0.91200	0
31/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00600	0.00500	0
31/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.88900	0.97100	0
31/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.30100	0.27400	0
31/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.93400	0.99100	0
31/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00400	0.00300	0
31/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.98700	1.06900	0
31/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.13500	0.11800	2,530
31/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.01400	1.08100	0
31/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.27000	0.24500	0
31/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.05300	1.11200	0
31/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00200	0
31/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.13600	1.21800	0
31/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.23500	1.31800	0
31/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.28500	1.36700	0
31/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.33400	1.41700	0
31/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.21900	0.19800	0
31/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.30200	1.36500	0
31/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.21200	0.19100	0
31/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.34500	1.40800	0
31/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.20500	0.18500	0
31/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.38800	1.45200	0
31/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.19800	0.17900	0
31/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.43100	1.49600	0
31/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.18600	0.16700	0
31/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.51900	1.58400	0
31/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00000	0
31/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.68400	1.76600	0
31/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.17500	0.15700	0
31/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.60800	1.67400	0
31/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.17000	0.15200	0
31/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.65300	1.71900	0
31/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
31/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.83300	1.91600	0
31/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.88300	1.96600	0
31/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.15500	0.13900	0
31/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.78800	1.85600	0
31/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.98300	2.06600	0
31/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.03300	2.11600	0
31/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.14200	0.12700	0
31/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.92500	1.99400	0
31/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.13300	2.21600	0
31/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04700	0.03900	0
31/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.09100	2.16700	0
31/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.23300	2.31600	0
31/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.28300	2.36600	0
31/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.33300	2.41600	0
31/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.12000	0.10600	0
31/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.20300	2.27300	0
31/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.11600	0.10200	0
31/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.24900	2.31900	0
31/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.11300	0.09900	0
31/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.29600	2.36600	0
31/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.10900	0.09600	0
31/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.34200	2.41300	0
31/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.10600	0.09300	0
31/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.38900	2.46000	0
31/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.10300	0.09000	0
31/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.43600	2.50700	0
31/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.68300	2.76600	0
31/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.09700	0.08500	0
31/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.53000	2.60200	0
31/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.09400	0.08200	0
31/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.57700	2.64900	0
31/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08600	0.07500	0
31/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.71900	2.79200	0
31/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.07900	0.06900	0
31/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.86200	2.93600	0
31/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.06800	0.05900	0
31/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.15100	3.22600	0
31/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.06400	0.05600	0
31/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.24700	3.32300	0
31/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.83300	3.91600	0
31/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.88300	3.96600	0
31/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.93300	4.01600	0
31/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.98300	4.06600	0
31/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.03300	4.11600	0
31/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.08300	4.16600	0
31/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.13300	4.21600	0
31/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.23300	4.31600	0
31/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.28300	4.36600	0
31/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.33300	4.41600	0
31/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04100	0.03500	0
31/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.12400	4.20200	0
31/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04000	0.03400	0
31/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.17300	4.25100	0
31/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03900	0.03300	0
31/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.22200	4.30000	0
31/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03800	0.03100	0
31/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.27100	4.34800	0
31/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.02900	0
31/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.36800	4.44600	0
31/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.68300	4.76600	0
31/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03300	0.02700	0
31/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.46600	4.54400	0
31/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03200	0.02600	0
31/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.51500	4.59300	0
31/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02900	0.02400	0
31/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.66200	4.74100	0
31/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02600	0.02100	0
31/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.80900	4.88800	0
31/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02200	0.01800	0
31/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.10500	5.18500	0
31/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.02100	0.01600	0
31/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.20400	5.28300	0
31/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.83300	5.91600	0
31/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.88300	5.96600	0
31/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.93300	6.01600	0
31/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.98300	6.06600	0
31/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.03300	6.11600	0
31/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.08300	6.16600	0
31/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.13300	6.21600	0
31/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.23300	6.31600	0
31/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.28300	6.36600	0
31/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.33300	6.41600	0
31/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01200	0.00900	0
31/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.09500	6.17600	0
31/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01100	0.00800	0
31/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.14400	6.22500	0
31/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01100	0.00800	0
31/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.19400	6.27500	0
31/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01000	0.00800	0
31/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.24300	6.32500	0
31/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00900	0.00700	0
31/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.34200	6.42400	0
31/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.68300	6.76600	0
31/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00800	0.00600	0
31/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.44100	6.52300	0
31/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00800	0.00600	0
31/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.49100	6.57300	0
31/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00700	0.00500	0
31/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.64000	6.72200	0
31/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00600	0.00500	0
31/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.78900	6.87200	0
31/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00400	0.00300	0
31/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.08700	7.17000	0
31/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00400	0.00300	0
31/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.18700	7.27000	0
31/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.83300	7.91600	0
31/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.88300	7.96600	0
31/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.93300	8.01600	0
31/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.98300	8.06600	0
31/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.03300	8.11600	0
31/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.08300	8.16600	0
31/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.13300	8.21600	0
31/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.23300	8.31600	0
31/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.28300	8.36600	0
31/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.33300	8.41600	0
31/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.08500	8.16800	0
31/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00200	0.00100	0
31/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.13500	8.21800	0
31/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.18400	8.26800	0
31/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.23400	8.31800	0
31/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.33400	8.41800	0
31/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.68300	8.76600	0
31/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.43400	8.51800	0
31/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.48400	8.56800	0
31/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.63400	8.71800	0
31/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.78400	8.86800	0
31/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.08400	9.16800	0
31/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.18400	9.26700	0
31/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.83300	9.91600	0
31/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.88300	9.96600	0
31/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.93300	10.01600	0
31/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.98300	10.06600	0
31/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.03300	10.11600	0
31/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.08300	10.16600	0
31/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.13300	10.21600	0
31/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.23300	10.31600	0
31/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.28300	10.36600	0
31/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.33300	10.41600	0
31/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.08300	10.16700	0
31/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.13300	10.21700	0
31/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.18300	10.26700	0
31/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.23300	10.31700	0
31/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.33300	10.41700	0
31/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.68300	10.76600	0
31/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.43300	10.51700	0
31/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.48300	10.56700	0
31/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.63300	10.71700	0
31/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.78300	10.86700	0
31/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.08300	11.16700	0
31/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.18300	11.26700	0
31/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.54220	6.49100	5,258
31/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.98600	3.93600	0
31/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.93600	3.88600	0
31/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.88600	3.83600	0
31/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.83600	3.78600	0
31/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.73600	3.68600	0
31/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.68600	3.63600	0
31/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.63600	3.58600	0
31/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.58600	3.53600	0
31/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.53600	3.48600	0
31/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.48600	3.43600	0
31/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.43600	3.38600	0
31/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.38600	3.33600	0
31/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.33600	3.28600	0
31/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.28600	3.23600	0
31/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.23600	3.18600	0
31/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.98600	2.93600	0
31/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.93600	2.88600	0
31/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.88600	2.83600	0
31/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.83600	2.78600	0
31/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.73600	2.68600	0
31/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.68600	2.63600	0
31/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.63600	2.58600	0
31/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.58600	2.53600	0
31/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.53600	2.48600	0
31/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.48600	2.43600	0
31/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.43600	2.38600	0
31/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.38600	2.33600	0
31/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.33600	2.28600	0
31/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.28600	2.23600	0
31/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.23600	2.18600	0
31/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.98600	1.93600	0
31/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.93600	1.88600	0
31/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.88600	1.83600	0
31/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.83600	1.78600	0
31/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.73600	1.68600	0
31/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.68600	1.63600	0
31/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.63600	1.58600	0
31/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.58600	1.53600	0
31/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.53600	1.48600	0
31/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.48600	1.43600	0
31/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.43600	1.38600	0
31/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.38600	1.33600	0
31/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.33600	1.28600	0
31/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.28600	1.23600	0
31/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.23600	1.18600	0
31/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.98600	0.93600	0
31/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.93600	0.88600	0
31/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.88700	0.83700	0
31/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.83700	0.78700	0
31/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.73700	0.68700	0
31/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
31/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.68700	0.63800	0
31/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
31/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.63800	0.58900	0
31/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
31/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.58800	0.54000	0
31/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00400	0
31/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.53900	0.49100	0
31/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00300	0.00500	0
31/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.49000	0.44300	0
31/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00400	0.00700	0
31/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.44100	0.39500	0
31/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00500	0.00900	0
31/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.39300	0.34800	0
31/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00700	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.34600	0.30300	0
31/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01000	0.01700	0
31/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.30000	0.25900	0
31/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01400	0.02300	0
31/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.25500	0.21600	0
31/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01900	0.03000	0
31/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.07900	0.06500	0
31/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.09300	0.12900	0
31/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.06100	0.05100	0
31/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12500	0.16500	0
31/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.04600	0.03900	0
31/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.16000	0.20300	0
31/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.03500	0.03000	0
31/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.19900	0.24400	0
31/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.02700	0.02300	0
31/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.24100	0.28700	0
31/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.02000	0.01800	0
31/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.28400	0.33200	0
31/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.01600	0.01400	0
31/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.33000	0.37800	0
31/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.01200	0.01100	0
31/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.37600	0.42500	0
31/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19500	0.18000	0
31/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.55300	0.58900	0
31/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18300	0.16900	200
31/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.59100	0.62800	0
31/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00500	0.00500	0
31/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.51900	0.56900	0
31/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00400	0.00400	0
31/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.56800	0.61800	0
31/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00300	0.00300	0
31/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.61700	0.66700	0
31/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00300	0.00300	0
31/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.66700	0.71700	0
31/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00200	0.00200	0
31/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.71600	0.76600	0
31/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00200	0.00200	0
31/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.76600	0.81600	0
31/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.01400	2.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.06400	2.11400	0
31/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.11400	2.16400	0
31/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.16400	2.21400	0
31/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.26400	2.31400	0
31/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.31400	2.36400	0
31/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.36400	2.41400	0
31/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.41400	2.46400	0
31/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.46400	2.51400	0
31/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.51400	2.56400	0
31/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.56400	2.61400	0
31/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.61400	2.66400	0
31/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.66400	2.71400	0
31/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.71400	2.76400	0
31/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.76400	2.81400	0
31/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.01400	4.06400	0
31/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.06400	4.11400	0
31/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.11400	4.16400	0
31/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.16400	4.21400	0
31/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.26400	4.31400	0
31/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.31400	4.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.36400	4.41400	0
31/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.41400	4.46400	0
31/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.46400	4.51400	0
31/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.51400	4.56400	0
31/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.56400	4.61400	0
31/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.61400	4.66400	0
31/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.66400	4.71400	0
31/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.71400	4.76400	0
31/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.76400	4.81400	0
31/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.01400	6.06400	0
31/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.06400	6.11400	0
31/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.11400	6.16400	0
31/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.16400	6.21400	0
31/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.26400	6.31400	0
31/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.31400	6.36400	0
31/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.36400	6.41400	0
31/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.41400	6.46400	0
31/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.46400	6.51400	0
31/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.51400	6.56400	0
31/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.56400	6.61400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.61400	6.66400	0
31/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.66400	6.71400	0
31/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.71400	6.76400	0
31/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.76400	6.81400	0
31/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.01400	8.06400	0
31/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.06400	8.11400	0
31/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.11400	8.16400	0
31/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.16400	8.21400	0
31/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.26400	8.31400	0
31/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.31400	8.36400	0
31/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.36400	8.41400	0
31/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.41400	8.46400	0
31/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.46400	8.51400	0
31/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.51400	8.56400	0
31/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.56400	8.61400	0
31/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.61400	8.66400	0
31/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.66400	8.71400	0
31/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.71400	8.76400	0
31/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.76400	8.81400	0
31/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.47430	7.34740	0
31/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.13400	0.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.01800	0.06300	0
31/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.09500	0.03600	0
31/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.02900	0.09500	0
31/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.06200	0.02300	0
31/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.04600	0.13200	0
31/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18000	0.12700	0
31/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.20600	0.28000	0
01/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.16240	8.16130	900
01/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.88700	4.88700	0
01/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.20700	4.20800	0
01/06/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.10700	4.10800	0
01/06/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.05700	4.05800	0
01/06/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.12400	4.12500	0
01/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.07400	4.07500	0
01/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.02400	4.02500	0
01/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.08700	4.08700	0
01/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.03700	4.03700	0
01/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.98700	3.98700	0
01/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.93700	3.93700	0
01/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.88700	3.88700	0
01/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.83700	3.83700	0
01/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.78700	3.78700	0
01/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.73700	3.73700	0
01/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.68700	3.68700	0
01/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.63700	3.63700	0
01/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.58700	3.58700	0
01/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.53700	3.53700	0
01/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.48700	3.48700	0
01/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.43700	3.43700	0
01/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.15700	3.15800	0
01/06/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.10700	3.10800	0
01/06/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.05700	3.05800	0
01/06/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.12400	3.12500	0
01/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.07400	3.07500	0
01/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.02400	3.02500	0
01/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.08800	3.08800	0
01/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.03800	3.03800	0
01/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.98800	2.98800	0
01/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.93900	2.93800	0
01/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
01/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.88900	2.88900	0
01/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.83900	2.83900	0
01/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.78900	2.78900	0
01/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.73900	2.73900	0
01/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.69000	2.68900	0
01/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.64000	2.63900	0
01/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.59000	2.59000	0
01/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.54000	2.54000	0
01/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.49100	2.49000	0
01/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00300	0
01/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.44100	2.44000	0
01/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
01/06/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.15700	2.15800	0
01/06/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.10700	2.10800	0
01/06/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.05700	2.05800	0
01/06/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.12600	2.12600	0
01/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
01/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.07600	2.07600	0
01/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.02600	2.02600	0
01/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
01/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.09400	2.09300	0
01/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00700	0.00600	0
01/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.04400	2.04400	0
01/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
01/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.99500	1.99400	0
01/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00800	0.00700	0
01/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.94600	1.94500	0
01/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00900	0.00800	0
01/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.89800	1.89600	0
01/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01100	0.00900	0
01/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.84900	1.84800	0
01/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01200	0.01100	0
01/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.80000	1.79900	0
01/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01300	0.01200	0
01/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.75200	1.75000	0
01/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01500	0.01300	0
01/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.70400	1.70200	0
01/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01700	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.65600	1.65400	0
01/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01900	0.01700	0
01/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.60800	1.60600	0
01/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02100	0.01900	0
01/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.56000	1.55800	0
01/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02300	0.02100	0
01/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.51300	1.51000	0
01/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02600	0.02300	0
01/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.46600	1.46300	0
01/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02900	0.02600	0
01/06/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.15700	1.15800	0
01/06/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.10700	1.10800	0
01/06/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.05700	1.05800	0
01/06/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.13900	1.13700	0
01/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01500	0.01200	0
01/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.09100	1.08900	0
01/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01700	0.01400	0
01/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.04300	1.04000	0
01/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01900	0.01500	0
01/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.14400	1.13900	0
01/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05700	0.05200	0
01/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.10000	1.09400	0
01/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06300	0.05700	0
01/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.05900	1.05300	0
01/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07200	0.06600	0
01/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.01900	1.01300	0
01/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08200	0.07600	0
01/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.97900	0.97300	0
01/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09200	0.08600	0
01/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.94100	0.93500	0
01/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10400	0.09800	0
01/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.90400	0.89800	0
01/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11700	0.11100	0
01/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.86800	0.86100	0
01/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13100	0.12400	0
01/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.83300	0.82600	0
01/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14600	0.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.79800	0.79100	0
01/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16100	0.15400	0
01/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.76500	0.75800	0
01/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.17800	0.17100	0
01/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.02800	1.00000	0
01/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.26600	0.23900	0
01/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.99400	0.96700	0
01/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.28200	0.25600	0
01/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.96200	0.93300	0
01/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.30000	0.27200	0
01/06/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.21500	0.21500	1,430
01/06/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.05800	0.05800	0
01/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.43600	0.43100	100
01/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.21200	0.20600	0
01/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.40900	0.40400	0
01/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.23500	0.22900	0
01/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.38300	0.37900	0
01/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.25900	0.25400	0
01/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.35800	0.35400	1,200
01/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.28400	0.27900	0
01/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.51300	0.50500	0
01/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.37600	0.36800	0
01/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.48900	0.48200	0
01/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40200	0.39500	0
01/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.46700	0.46000	500
01/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.43000	0.42300	0
01/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.61500	0.58800	0
01/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.51700	0.49000	0
01/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.59100	0.56300	0
01/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.54300	0.51500	0
01/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.56700	0.53900	340
01/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.56900	0.54100	0
01/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.39300	0.38700	0
01/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.55600	0.55000	0
01/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.37700	0.37100	4,400
01/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.59000	0.58400	0
01/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.36100	0.35500	0
01/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.62400	0.61800	0
01/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.34600	0.34000	1,000
01/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.65900	0.65300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.33200	0.32600	0
01/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.69500	0.68900	0
01/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.31900	0.31300	0
01/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.73200	0.72600	0
01/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.30600	0.30000	0
01/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.76900	0.76300	0
01/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.29400	0.28800	0
01/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.80700	0.80100	0
01/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.41300	0.38600	30,000
01/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.86500	0.83800	0
01/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.27100	0.26600	0
01/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.88400	0.87900	0
01/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.26000	0.25500	500
01/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.92300	0.91800	0
01/06/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00300	0
01/06/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.94600	0.94600	0
01/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.11300	0.11100	3,000
01/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.98900	0.98600	0
01/06/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.04500	1.04500	0
01/06/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.09400	1.09500	0
01/06/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.14400	1.14400	0
01/06/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.19400	1.19400	0
01/06/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.24400	1.24400	0
01/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.08200	0.08000	500
01/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.25800	1.25500	0
01/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18500	0.18100	0
01/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.29800	1.29400	0
01/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17800	0.17500	500
01/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.34100	1.33800	0
01/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.07100	0.06900	0
01/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.39700	1.39400	0
01/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16600	0.16300	0
01/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.42900	1.42600	0
01/06/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.54300	1.54300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.06100	0.06000	0
01/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.53700	1.53500	0
01/06/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.64300	1.64300	0
01/06/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
01/06/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.69300	1.69300	0
01/06/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.74300	1.74300	0
01/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13600	0.13400	0
01/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.69900	1.69700	0
01/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13200	0.13000	0
01/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.74500	1.74300	0
01/06/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.89300	1.89300	0
01/06/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.94300	1.94300	0
01/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04300	0.04200	0
01/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.91900	1.91700	0
01/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.04100	0.04000	0
01/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.96700	1.96500	0
01/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.04000	0.03900	0
01/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.01600	2.01400	0
01/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.11000	0.10800	0
01/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.02300	2.02100	0
01/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10700	0.10500	0
01/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.07000	2.06800	0
01/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10300	0.10200	0
01/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.11600	2.11500	0
01/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10000	0.09800	300
01/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.16300	2.16100	0
01/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09600	0.09500	0
01/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.20900	2.20800	0
01/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09300	0.09200	0
01/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.25600	2.25500	0
01/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09000	0.08900	0
01/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.30300	2.30200	0
01/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08700	0.08600	0
01/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.35000	2.34900	0
01/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08400	0.08300	0
01/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.39700	2.39600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08200	0.08000	0
01/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.44500	2.44300	0
01/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07900	0.07800	0
01/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.49200	2.49100	0
01/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.07700	0.07500	0
01/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.54000	2.53800	0
01/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07400	0.07300	0
01/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.58700	2.58600	0
01/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14600	0.13000	30,000
01/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.59800	2.58200	0
01/06/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.84300	2.84300	0
01/06/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.89300	2.89300	0
01/06/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.94300	2.94300	0
01/06/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.99300	2.99300	0
01/06/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.04300	3.04300	0
01/06/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.09300	3.09300	0
01/06/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.29300	3.29300	0
01/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05200	0.05100	0
01/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.16500	3.16400	0
01/06/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.39300	3.39300	0
01/06/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.44300	3.44300	0
01/06/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.49300	3.49300	0
01/06/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.54300	3.54300	0
01/06/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.59300	3.59300	0
01/06/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.64300	3.64300	0
01/06/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.69300	3.69300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.74300	3.74300	0
01/06/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.79300	3.79300	0
01/06/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.84300	3.84300	0
01/06/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.89300	3.89300	0
01/06/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.94300	3.94300	0
01/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00300	0.00200	0
01/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.87900	3.87700	0
01/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00300	0.00200	0
01/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.92900	3.92700	0
01/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00300	0.00100	0
01/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.97900	3.97600	0
01/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03500	0.03400	0
01/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.94800	3.94700	0
01/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03400	0.03300	0
01/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.99700	3.99600	0
01/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03300	0.03200	0
01/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.04600	4.04500	0
01/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03200	0.03000	0
01/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.09500	4.09300	0
01/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03000	0.02900	0
01/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.14300	4.14200	0
01/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02900	0.02800	0
01/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.19200	4.19100	0
01/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02800	0.02700	0
01/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.24100	4.24000	0
01/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02800	0.02600	0
01/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.29100	4.28900	0
01/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02700	0.02500	0
01/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.34000	4.33800	0
01/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02600	0.02500	0
01/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.38900	4.38800	0
01/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02500	0.02400	0
01/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.43800	4.43700	0
01/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02400	0.02300	0
01/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.48700	4.48600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02300	0.02200	0
01/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.53600	4.53500	0
01/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02300	0.02100	0
01/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.58600	4.58400	0
01/06/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.84300	4.84300	0
01/06/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.89300	4.89300	0
01/06/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.94300	4.94300	0
01/06/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.99300	4.99300	0
01/06/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.04300	5.04300	0
01/06/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.09300	5.09300	0
01/06/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.29300	5.29300	0
01/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01600	0.01500	0
01/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.12900	5.12800	0
01/06/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.39300	5.39300	0
01/06/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.44300	5.44300	0
01/06/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.49300	5.49300	0
01/06/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.59300	5.59300	0
01/06/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.64300	5.64300	0
01/06/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.69300	5.69300	0
01/06/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.74300	5.74300	0
01/06/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.79300	5.79300	0
01/06/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.89300	5.89300	0
01/06/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.94300	5.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.87600	5.87500	0
01/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.92600	5.92500	0
01/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.97600	5.97500	0
01/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01000	0.00900	0
01/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.92300	5.92200	0
01/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01000	0.00800	0
01/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.97300	5.97100	0
01/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00900	0.00800	0
01/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.02200	6.02100	0
01/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00900	0.00700	0
01/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.07200	6.07000	0
01/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00800	0.00700	0
01/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.12100	6.12000	0
01/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00800	0.00700	0
01/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.17100	6.17000	0
01/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00700	0.00600	0
01/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.22000	6.21900	0
01/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00700	0.00600	0
01/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.27000	6.26900	0
01/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00700	0.00600	0
01/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.32000	6.31900	0
01/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00600	0.00500	0
01/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.36900	6.36800	0
01/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00600	0.00500	0
01/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.41900	6.41800	0
01/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00600	0.00500	0
01/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.46900	6.46800	0
01/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00500	0.00500	0
01/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.51800	6.51800	0
01/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00500	0.00400	0
01/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.56800	6.56700	0
01/06/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.84300	6.84300	0
01/06/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.89300	6.89300	0
01/06/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.99300	6.99300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.04300	7.04300	0
01/06/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.09300	7.09300	0
01/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00300	0.00200	0
01/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.11600	7.11500	0
01/06/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.79300	7.79300	0
01/06/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.89300	7.89300	0
01/06/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.94300	7.94300	0
01/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.87600	7.87500	0
01/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.92600	7.92500	0
01/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.97600	7.97500	0
01/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.91400	7.91400	0
01/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.96400	7.96400	0
01/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.01400	8.01400	0
01/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.06400	8.06400	0
01/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.11400	8.11400	0
01/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.16400	8.16400	0
01/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.21400	8.21400	0
01/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.26400	8.26400	0
01/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.31400	8.31400	0
01/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.36400	8.36400	0
01/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.41400	8.41400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.46400	8.46400	0
01/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.51400	8.51400	0
01/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.56400	8.56400	0
01/06/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.84300	8.84300	0
01/06/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.89300	8.89300	0
01/06/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.99300	8.99300	0
01/06/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.04300	9.04300	0
01/06/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.09300	9.09300	0
01/06/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.79300	9.79300	0
01/06/2010	£ / R On 13-December-10			Foreign Exchange Future	11.66370	11.53700	723
01/06/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.41900	3.29600	0
01/06/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.26900	3.14600	0
01/06/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.16900	3.04600	0
01/06/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.11900	2.99600	0
01/06/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.06900	2.94600	0
01/06/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.96900	2.84600	0
01/06/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.91900	2.79600	0
01/06/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.76900	2.64600	0
01/06/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.71900	2.59600	0
01/06/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.66900	2.54600	0
01/06/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.61900	2.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.56900	2.44600	0
01/06/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.51900	2.39600	0
01/06/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.46900	2.34600	0
01/06/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.41900	2.29600	0
01/06/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.36900	2.24600	0
01/06/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.31900	2.19600	0
01/06/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.26900	2.14600	0
01/06/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.21900	2.09600	0
01/06/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.16900	2.04600	0
01/06/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.11900	1.99600	0
01/06/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.06900	1.94600	0
01/06/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.01900	1.89600	0
01/06/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.96900	1.84600	0
01/06/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.91900	1.79600	0
01/06/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.86900	1.74600	0
01/06/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.81900	1.69700	0
01/06/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.76900	1.64700	0
01/06/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.71900	1.59700	0
01/06/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.66900	1.54700	0
01/06/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.61900	1.49700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.56900	1.44700	0
01/06/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.52000	1.39700	0
01/06/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.47000	1.34700	0
01/06/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.42000	1.29700	0
01/06/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.37000	1.24700	0
01/06/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.32000	1.19700	0
01/06/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.27000	1.14700	0
01/06/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.22000	1.09800	0
01/06/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.17100	1.04800	0
01/06/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.12100	0.99800	0
01/06/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.07100	0.94900	0
01/06/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00200	0.00300	0
01/06/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.02200	0.90000	0
01/06/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00300	0.00400	0
01/06/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.97200	0.85100	0
01/06/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00300	0.00500	0
01/06/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.92300	0.80200	0
01/06/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00400	0.00600	0
01/06/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.87400	0.75400	0
01/06/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00500	0.00800	0
01/06/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.82600	0.70600	0
01/06/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00700	0.01000	0
01/06/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.77700	0.65800	0
01/06/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00800	0.01200	0
01/06/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.72900	0.61100	0
01/06/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.01000	0.01500	0
01/06/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.68200	0.56500	0
01/06/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.01300	0.01900	0
01/06/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.63400	0.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.01500	0.02400	0
01/06/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58800	0.47600	0
01/06/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.01900	0.03000	0
01/06/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54200	0.43300	0
01/06/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.02300	0.03700	0
01/06/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.49700	0.39100	0
01/06/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.02800	0.04500	0
01/06/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.45300	0.35100	0
01/06/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03400	0.05500	0
01/06/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.41100	0.31300	0
01/06/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04200	0.06700	0
01/06/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.36900	0.27600	0
01/06/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05000	0.08000	0
01/06/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.32900	0.24200	0
01/06/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06000	0.09600	0
01/06/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.29100	0.21000	0
01/06/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.07200	0.11400	0
01/06/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.25500	0.18000	0
01/06/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.08600	0.13400	0
01/06/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.22100	0.15200	0
01/06/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.10200	0.15600	0
01/06/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.18900	0.13200	0
01/06/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.12000	0.18600	0
01/06/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.16000	0.11400	0
01/06/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.14100	0.21800	0
01/06/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.13800	0.09900	0
01/06/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.16900	0.25300	0
01/06/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.11900	0.08500	0
01/06/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.20000	0.28900	0
01/06/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.10300	0.07300	0
01/06/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.23400	0.32700	0
01/06/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.08800	0.06300	0
01/06/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.26900	0.36700	0
01/06/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.07500	0.05400	0
01/06/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.30600	0.40800	0
01/06/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.06500	0.04600	0
01/06/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.34600	0.45000	0
01/06/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.05500	0.04000	0
01/06/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.38600	0.49400	0
01/06/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.04700	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.42800	0.53800	0
01/06/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.04000	0.02900	0
01/06/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.47100	0.58300	0
01/06/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.03400	0.02500	0
01/06/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.51500	0.62900	0
01/06/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.52800	0.50400	50
01/06/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.71400	0.81700	0
01/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.54100	0.48500	0
01/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.77700	0.84800	0
01/06/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.02100	0.01600	0
01/06/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.65200	0.77000	0
01/06/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.01800	0.01400	0
01/06/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.69900	0.81800	0
01/06/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01600	0.01200	28
01/06/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.74700	0.86600	0
01/06/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.01300	0.01000	0
01/06/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.79400	0.91400	0
01/06/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01200	0.00900	0
01/06/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.84300	0.96300	0
01/06/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.01000	0.00800	0
01/06/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.89100	1.01200	0
01/06/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00900	0.00700	0
01/06/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.94000	1.06100	0
01/06/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00700	0.00600	0
01/06/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.98800	1.11000	0
01/06/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00600	0.00500	0
01/06/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.03700	1.15900	0
01/06/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00600	0.00500	0
01/06/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.08700	1.20900	0
01/06/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00500	0.00400	8,032
01/06/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.13600	1.25800	0
01/06/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00400	0.00400	0
01/06/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.18500	1.30800	0
01/06/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00400	0.00300	0
01/06/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.23500	1.35700	0
01/06/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
01/06/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.28400	1.40700	0
01/06/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00200	0
01/06/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.33400	1.45600	0
01/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.15600	0.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.36100	1.46400	0
01/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.14700	0.12500	0
01/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.40200	1.50600	0
01/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13900	0.11700	0
01/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.44400	1.54800	0
01/06/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.53300	1.65600	0
01/06/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.58200	1.70500	0
01/06/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.63200	1.75500	0
01/06/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.68200	1.80500	0
01/06/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.73200	1.85500	0
01/06/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.78200	1.90500	0
01/06/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.83200	1.95500	0
01/06/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.88200	2.00500	0
01/06/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.93200	2.05500	0
01/06/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.98200	2.10500	0
01/06/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.03200	2.15500	0
01/06/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	11,194
01/06/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.08100	2.20400	0
01/06/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.13100	2.25400	0
01/06/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.18100	2.30400	0
01/06/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.23100	2.35400	0
01/06/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.28100	2.40400	0
01/06/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.33100	2.45400	0
01/06/2010	£ / R On 14-June-10	13.70	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
01/06/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.38100	2.50400	0
01/06/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.43100	2.55400	0
01/06/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.48100	2.60400	0
01/06/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.53100	2.65400	0
01/06/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.58100	2.70400	0
01/06/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.63100	2.75400	0
01/06/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.68100	2.80400	0
01/06/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.73100	2.85400	0
01/06/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.78100	2.90400	0
01/06/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.83100	2.95400	0
01/06/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.88100	3.00400	0
01/06/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.93100	3.05400	0
01/06/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.98100	3.10400	0
01/06/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.03100	3.15400	0
01/06/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
01/06/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.08100	3.20400	0
01/06/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.18100	3.30400	0
01/06/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.23100	3.35400	0
01/06/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.28100	3.40400	0
01/06/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.33100	3.45400	0
01/06/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.38100	3.50400	0
01/06/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.43100	3.55400	0
01/06/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.48100	3.60400	0
01/06/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.53100	3.65400	0
01/06/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.58100	3.70400	0
01/06/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.63100	3.75400	0
01/06/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.68100	3.80400	0
01/06/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.73100	3.85400	0
01/06/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.78100	3.90400	0
01/06/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.83100	3.95400	0
01/06/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.88100	4.00400	0
01/06/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.93100	4.05400	0
01/06/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.98100	4.10400	0
01/06/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.03100	4.15400	0
01/06/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.08100	4.20400	0
01/06/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.13100	4.25400	0
01/06/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.18100	4.30400	0
01/06/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.23100	4.35400	0
01/06/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.28100	4.40400	0
01/06/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.33100	4.45400	0
01/06/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.38100	4.50400	0
01/06/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.43100	4.55400	0
01/06/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.48100	4.60400	0
01/06/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.53100	4.65400	0
01/06/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.58100	4.70400	0
01/06/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.63100	4.75400	0
01/06/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.68100	4.80400	0
01/06/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.73100	4.85400	0
01/06/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.78100	4.90400	0
01/06/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.83100	4.95400	0
01/06/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.88100	5.00400	0
01/06/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.93100	5.05400	0
01/06/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.98100	5.10400	0
01/06/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.03100	5.15400	0
01/06/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.08100	5.20400	0
01/06/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.13100	5.25400	0
01/06/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.18100	5.30400	0
01/06/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.23100	5.35400	0
01/06/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.28100	5.40400	0
01/06/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.33100	5.45400	0
01/06/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.38100	5.50400	0
01/06/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.43100	5.55400	0
01/06/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.48100	5.60400	0
01/06/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.53100	5.65400	0
01/06/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.58100	5.70400	0
01/06/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.63100	5.75400	0
01/06/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.68100	5.80400	0
01/06/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.73100	5.85400	0
01/06/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.78100	5.90400	0
01/06/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.83100	5.95400	0
01/06/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.88100	6.00400	0
01/06/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.93100	6.05400	0
01/06/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.98100	6.10400	0
01/06/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.03100	6.15400	0
01/06/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.08100	6.20400	0
01/06/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.13100	6.25400	0
01/06/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
01/06/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.18100	6.30400	0
01/06/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.23100	6.35400	0
01/06/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.28100	6.40400	0
01/06/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.33100	6.45400	0
01/06/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.38100	6.50400	0
01/06/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.43100	6.55400	0
01/06/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.48100	6.60400	0
01/06/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.53100	6.65400	0
01/06/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.58100	6.70400	0
01/06/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.63100	6.75400	0
01/06/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.68100	6.80400	0
01/06/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.73100	6.85400	0
01/06/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.78100	6.90400	0
01/06/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.83100	6.95400	0
01/06/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.88100	7.00400	0
01/06/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.93100	7.05400	0
01/06/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.98100	7.10400	0
01/06/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.03100	7.15400	0
01/06/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.08100	7.20400	0
01/06/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.13100	7.25400	0
01/06/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.18100	7.30400	0
01/06/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.23100	7.35400	0
01/06/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.28100	7.40400	0
01/06/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.33100	7.45400	0
01/06/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.38100	7.50400	0
01/06/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.43100	7.55400	0
01/06/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.48100	7.60400	0
01/06/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.53100	7.65400	0
01/06/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.58100	7.70400	0
01/06/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.63100	7.75400	0
01/06/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.68100	7.80400	0
01/06/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.73100	7.85400	0
01/06/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.78100	7.90400	0
01/06/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.83100	7.95400	0
01/06/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.88100	8.00400	0
01/06/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.93100	8.05400	0
01/06/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.98100	8.10400	0
01/06/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.03100	8.15400	0
01/06/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.08100	8.20400	0
01/06/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.13100	8.25400	0
01/06/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.18100	8.30400	0
01/06/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.23100	8.35400	0
01/06/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.28100	8.40400	0
01/06/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.33100	8.45400	0
01/06/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.38100	8.50400	0
01/06/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.43100	8.55400	0
01/06/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.48100	8.60400	0
01/06/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.53100	8.65400	0
01/06/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.58100	8.70400	0
01/06/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.63100	8.75400	0
01/06/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.68100	8.80400	0
01/06/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.73100	8.85400	0
01/06/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.78100	8.90400	0
01/06/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.83100	8.95400	0
01/06/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.88100	9.00400	0
01/06/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.93100	9.05400	0
01/06/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.98100	9.10400	0
01/06/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.03100	9.15400	0
01/06/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.08100	9.20400	0
01/06/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.23100	9.35400	0
01/06/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.28100	9.40400	0
01/06/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.33100	9.45400	0
01/06/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.38100	9.50400	0
01/06/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.43100	9.55400	0
01/06/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.48100	9.60400	0
01/06/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.53100	9.65400	0
01/06/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.58100	9.70400	0
01/06/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.63100	9.75400	0
01/06/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.68100	9.80400	0
01/06/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.73100	9.85400	0
01/06/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.78100	9.90400	0
01/06/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.83100	9.95400	0
01/06/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.88100	10.00400	0
01/06/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.93100	10.05400	0
01/06/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.98100	10.10400	0
01/06/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.03100	10.15400	0
01/06/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.08100	10.20400	0
01/06/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.13100	10.25400	0
01/06/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.18100	10.30400	0
01/06/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.23100	10.35400	0
01/06/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.28100	10.40400	0
01/06/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.33100	10.45400	0
01/06/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.38100	10.50400	0
01/06/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.43100	10.55400	0
01/06/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.48100	10.60400	0
01/06/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.53100	10.65400	0
01/06/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.58100	10.70400	0
01/06/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.63100	10.75400	0
01/06/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.68100	10.80400	0
01/06/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.73100	10.85400	0
01/06/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.78100	10.90400	0
01/06/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.83100	10.95400	0
01/06/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.88100	11.00400	0
01/06/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.93100	11.05400	0
01/06/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.98100	11.10400	0
01/06/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.03100	11.15400	0
01/06/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08590	0.08600	0
01/06/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01451	0.01451	0
01/06/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
01/06/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00465	0.00464	0
01/06/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00015	0.00014	0
01/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00580	0.00589	0
01/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00280	0.00279	0
01/06/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00030	0.00033	0
01/06/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00580	0.00583	0
01/06/2010	€ / R On 13-December-10			Foreign Exchange Future	9.77080	9.76740	2,138
01/06/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.16900	2.16700	0
01/06/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.11900	2.11700	0
01/06/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.06900	2.06700	0
01/06/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.01900	2.01700	0
01/06/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.96900	1.96700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.91900	1.91700	0
01/06/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.86900	1.86700	0
01/06/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.76900	1.76700	0
01/06/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.71900	1.71700	0
01/06/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.66900	1.66700	0
01/06/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.93800	1.93300	0
01/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01700	0.01600	0
01/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.89000	1.88500	0
01/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01900	0.01800	0
01/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.84200	1.83700	0
01/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02100	0.02000	0
01/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.79500	1.78900	0
01/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02400	0.02200	0
01/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.70000	1.69400	0
01/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02900	0.02700	0
01/06/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.31900	1.31700	0
01/06/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.60600	1.60000	0
01/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.03500	0.03300	0
01/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.55900	1.55400	0
01/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.03800	0.03700	0
01/06/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.16900	1.16700	0
01/06/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.11900	1.11700	0
01/06/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.42100	1.41600	0
01/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.05000	0.04900	0
01/06/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.02000	1.01700	0
01/06/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/06/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.97000	0.96800	0
01/06/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.28700	1.28200	0
01/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.06600	0.06500	0
01/06/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.87100	0.86800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00100	0
01/06/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.77200	0.77000	0
01/06/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/06/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.72300	0.72100	0
01/06/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
01/06/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.67500	0.67200	0
01/06/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00500	0
01/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.03500	1.03100	0
01/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.11400	0.11400	0
01/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.99700	0.99300	0
01/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.12600	0.12600	0
01/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.96100	0.95700	0
01/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.14000	0.14000	0
01/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.92500	0.92100	0
01/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.15400	0.15400	0
01/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.85600	0.85200	0
01/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.18500	0.18500	0
01/06/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.35300	0.35200	0
01/06/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.03400	0.03500	0
01/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.79000	0.78700	0
01/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.21900	0.22000	0
01/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.75900	0.75600	0
01/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.23800	0.23900	0
01/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.51900	0.52000	0
01/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.19500	0.19900	1,500
01/06/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.19900	0.20100	0
01/06/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.08000	0.08400	0
01/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.67000	0.66800	0
01/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.29900	0.30100	0
01/06/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.13600	0.14100	0
01/06/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.11700	0.12400	0
01/06/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.11500	0.11900	0
01/06/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.14600	0.15200	0
01/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.59000	0.58900	0
01/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.36900	0.37200	0
01/06/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.08000	0.08500	0
01/06/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.21100	0.21800	0
01/06/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.05500	0.05900	0
01/06/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.28600	0.29200	0
01/06/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.04600	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.32700	0.33300	0
01/06/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.28300	0.28600	750
01/06/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.45900	0.46500	0
01/06/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.45800	0.45700	0
01/06/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.53700	0.54000	0
01/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.44000	0.44000	0
01/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.56900	0.57300	0
01/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.42300	0.42300	0
01/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.60200	0.60600	0
01/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.40700	0.40700	0
01/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.63600	0.64000	0
01/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.37700	0.37700	0
01/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.70600	0.71000	0
01/06/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01000	0.01200	0
01/06/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.69100	0.69500	0
01/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.34900	0.34900	0
01/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.77800	0.78200	0
01/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.33600	0.33600	0
01/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.81500	0.81900	0
01/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.32400	0.32400	60
01/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.85300	0.85700	0
01/06/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00500	0.00600	0
01/06/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.88600	0.88900	0
01/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.30100	0.30100	0
01/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.93000	0.93400	0
01/06/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00300	0.00400	0
01/06/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.98400	0.98700	0
01/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.13200	0.13500	2,530
01/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.00800	1.01400	0
01/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.27000	0.27000	0
01/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.04900	1.05300	0
01/06/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.13300	1.13600	0
01/06/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.23300	1.23500	0
01/06/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.28200	1.28500	0
01/06/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.33200	1.33400	0
01/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.21900	0.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.29800	1.30200	0
01/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.21200	0.21200	0
01/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.34100	1.34500	0
01/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.20500	0.20500	0
01/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.38400	1.38800	0
01/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.19900	0.19800	0
01/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.42800	1.43100	0
01/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.18700	0.18600	0
01/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.51600	1.51900	0
01/06/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.68100	1.68400	0
01/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.17500	0.17500	0
01/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.60400	1.60800	0
01/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.17000	0.17000	0
01/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.64900	1.65300	0
01/06/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
01/06/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.83100	1.83300	0
01/06/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.88100	1.88300	0
01/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.15600	0.15500	0
01/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.78500	1.78800	0
01/06/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.98100	1.98300	0
01/06/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.03100	2.03300	0
01/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.14300	0.14200	0
01/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.92200	1.92500	0
01/06/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.13100	2.13300	0
01/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04700	0.04700	0
01/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.08800	2.09100	0
01/06/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.23100	2.23300	0
01/06/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.28100	2.28300	0
01/06/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.33100	2.33300	0
01/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.12000	0.12000	0
01/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.19900	2.20300	0
01/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.11700	0.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.24600	2.24900	0
01/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.11300	0.11300	0
01/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.29200	2.29600	0
01/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.11000	0.10900	0
01/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.33900	2.34200	0
01/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.10600	0.10600	0
01/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.38500	2.38900	0
01/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.10300	0.10300	0
01/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.43200	2.43600	0
01/06/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.68100	2.68300	0
01/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.09700	0.09700	0
01/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.52600	2.53000	0
01/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.09500	0.09400	0
01/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.57400	2.57700	0
01/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08700	0.08600	0
01/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.71600	2.71900	0
01/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.08000	0.07900	0
01/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.85900	2.86200	0
01/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.06800	0.06800	0
01/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.14700	3.15100	0
01/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.06500	0.06400	0
01/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.24400	3.24700	0
01/06/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.83100	3.83300	0
01/06/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.88100	3.88300	0
01/06/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.93100	3.93300	0
01/06/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.98100	3.98300	0
01/06/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.03100	4.03300	0
01/06/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.08100	4.08300	0
01/06/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.13100	4.13300	0
01/06/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.23100	4.23300	0
01/06/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.28100	4.28300	0
01/06/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.33100	4.33300	0
01/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04200	0.04100	0
01/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.12100	4.12400	0
01/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04100	0.04000	0
01/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.17000	4.17300	0
01/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04000	0.03900	0
01/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.21900	4.22200	0
01/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03900	0.03800	0
01/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.26800	4.27100	0
01/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03600	0.03500	0
01/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.36500	4.36800	0
01/06/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.68100	4.68300	0
01/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03300	0
01/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.46300	4.46600	0
01/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03200	0
01/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.51200	4.51500	0
01/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03000	0.02900	0
01/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.65900	4.66200	0
01/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02800	0.02600	0
01/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.80700	4.80900	0
01/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.02400	0.02200	0
01/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.10300	5.10500	0
01/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.02200	0.02100	0
01/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.20100	5.20400	0
01/06/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.83100	5.83300	0
01/06/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.88100	5.88300	0
01/06/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.93100	5.93300	0
01/06/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.98100	5.98300	0
01/06/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.03100	6.03300	0
01/06/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.08100	6.08300	0
01/06/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.13100	6.13300	0
01/06/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.23100	6.23300	0
01/06/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.28100	6.28300	0
01/06/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.33100	6.33300	0
01/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01300	0.01200	0
01/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.09200	6.09500	0
01/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01300	0.01100	0
01/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.14200	6.14400	0
01/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01200	0.01100	0
01/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.19100	6.19400	0
01/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01100	0.01000	0
01/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.24000	6.24300	0
01/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01000	0.00900	0
01/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.33900	6.34200	0
01/06/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.68100	6.68300	0
01/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00900	0.00800	0
01/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.43800	6.44100	0
01/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00900	0.00800	0
01/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.48800	6.49100	0
01/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00800	0.00700	0
01/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.63700	6.64000	0
01/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00700	0.00600	0
01/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.78600	6.78900	0
01/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00500	0.00400	0
01/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.08400	7.08700	0
01/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00400	0.00400	0
01/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.18300	7.18700	0
01/06/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.83100	7.83300	0
01/06/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.88100	7.88300	0
01/06/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.93100	7.93300	0
01/06/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.98100	7.98300	0
01/06/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.03100	8.03300	0
01/06/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.08100	8.08300	0
01/06/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.13100	8.13300	0
01/06/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.23100	8.23300	0
01/06/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.28100	8.28300	0
01/06/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.33100	8.33300	0
01/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.08100	8.08500	0
01/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.13000	8.13500	0
01/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.18000	8.18400	0
01/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.23000	8.23400	0
01/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.33000	8.33400	0
01/06/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.68100	8.68300	0
01/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.43000	8.43400	0
01/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.48000	8.48400	0
01/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.63000	8.63400	0
01/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.78000	8.78400	0
01/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.08000	9.08400	0
01/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.18000	9.18400	0
01/06/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.83100	9.83300	0
01/06/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.88100	9.88300	0
01/06/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.93100	9.93300	0
01/06/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.98100	9.98300	0
01/06/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.03100	10.03300	0
01/06/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.08100	10.08300	0
01/06/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.13100	10.13300	0
01/06/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.23100	10.23300	0
01/06/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.28100	10.28300	0
01/06/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.33100	10.33300	0
01/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.07900	10.08300	0
01/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.12900	10.13300	0
01/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.17900	10.18300	0
01/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.22900	10.23300	0
01/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.32900	10.33300	0
01/06/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.68100	10.68300	0
01/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.42900	10.43300	0
01/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.47900	10.48300	0
01/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.62900	10.63300	0
01/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.77900	10.78300	0
01/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.07900	11.08300	0
01/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.17900	11.18300	0
01/06/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.52760	6.54220	5,258

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.97100	3.98600	0
01/06/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.92100	3.93600	0
01/06/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.87100	3.88600	0
01/06/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.82100	3.83600	0
01/06/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.72100	3.73600	0
01/06/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.67100	3.68600	0
01/06/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.62100	3.63600	0
01/06/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.57100	3.58600	0
01/06/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.52100	3.53600	0
01/06/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.47100	3.48600	0
01/06/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.42100	3.43600	0
01/06/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.37100	3.38600	0
01/06/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.32100	3.33600	0
01/06/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.27100	3.28600	0
01/06/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.22100	3.23600	0
01/06/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.97100	2.98600	0
01/06/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.92100	2.93600	0
01/06/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.87100	2.88600	0
01/06/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.82100	2.83600	0
01/06/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.72100	2.73600	0
01/06/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.67100	2.68600	0
01/06/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.62100	2.63600	0
01/06/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.57100	2.58600	0
01/06/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.52100	2.53600	0
01/06/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.47100	2.48600	0
01/06/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.42100	2.43600	0
01/06/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.37100	2.38600	0
01/06/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.32100	2.33600	0
01/06/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.27100	2.28600	0
01/06/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.22100	2.23600	0
01/06/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.97100	1.98600	0
01/06/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.92100	1.93600	0
01/06/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.87100	1.88600	0
01/06/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.82100	1.83600	0
01/06/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.72100	1.73600	0
01/06/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.67100	1.68600	0
01/06/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.62100	1.63600	0
01/06/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.57100	1.58600	0
01/06/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.52100	1.53600	0
01/06/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.47100	1.48600	0
01/06/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.42100	1.43600	0
01/06/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.37100	1.38600	0
01/06/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.32100	1.33600	0
01/06/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.27100	1.28600	0
01/06/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.22100	1.23600	0
01/06/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.97100	0.98600	0
01/06/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.92100	0.93600	0
01/06/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.87100	0.88700	0
01/06/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.82100	0.83700	0
01/06/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.72100	0.73700	0
01/06/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/06/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.67200	0.68700	0
01/06/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/06/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.62200	0.63800	0
01/06/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.57300	0.58800	0
01/06/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
01/06/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.52300	0.53900	0
01/06/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00300	0
01/06/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.47400	0.49000	0
01/06/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00300	0.00400	0
01/06/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.42600	0.44100	0
01/06/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
01/06/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.37800	0.39300	0
01/06/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00700	0.00700	0
01/06/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.33100	0.34600	0
01/06/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01000	0.01000	0
01/06/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.28500	0.30000	0
01/06/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01400	0.01400	0
01/06/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.24100	0.25500	0
01/06/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02000	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.06900	0.07900	0
01/06/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.09800	0.09300	0
01/06/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.05200	0.06100	0
01/06/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13100	0.12500	0
01/06/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.03900	0.04600	0
01/06/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.16800	0.16000	0
01/06/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.03000	0.03500	0
01/06/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.20900	0.19900	0
01/06/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.02200	0.02700	0
01/06/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.25100	0.24100	0
01/06/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.01600	0.02000	0
01/06/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.29500	0.28400	0
01/06/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.01200	0.01600	0
01/06/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.34100	0.33000	0
01/06/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.00900	0.01200	0
01/06/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.38800	0.37600	0
01/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19000	0.19500	0
01/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.56200	0.55300	0
01/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.17900	0.18300	200
01/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.60100	0.59100	0
01/06/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00400	0.00500	0
01/06/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.53300	0.51900	0
01/06/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00300	0.00400	0
01/06/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.58200	0.56800	0
01/06/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.63100	0.61700	0
01/06/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.68100	0.66700	0
01/06/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.73000	0.71600	0
01/06/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/06/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.78000	0.76600	0
01/06/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.02900	2.01400	0
01/06/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.07900	2.06400	0
01/06/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.12900	2.11400	0
01/06/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.17900	2.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.27900	2.26400	0
01/06/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.32900	2.31400	0
01/06/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.37900	2.36400	0
01/06/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.42900	2.41400	0
01/06/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.47900	2.46400	0
01/06/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.52900	2.51400	0
01/06/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.57900	2.56400	0
01/06/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.62900	2.61400	0
01/06/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.67900	2.66400	0
01/06/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.72900	2.71400	0
01/06/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.77900	2.76400	0
01/06/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.02900	4.01400	0
01/06/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.07900	4.06400	0
01/06/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.12900	4.11400	0
01/06/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.17900	4.16400	0
01/06/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.27900	4.26400	0
01/06/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.32900	4.31400	0
01/06/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.37900	4.36400	0
01/06/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.42900	4.41400	0
01/06/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.47900	4.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.52900	4.51400	0
01/06/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.57900	4.56400	0
01/06/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.62900	4.61400	0
01/06/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.67900	4.66400	0
01/06/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.72900	4.71400	0
01/06/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.77900	4.76400	0
01/06/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.02900	6.01400	0
01/06/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.07900	6.06400	0
01/06/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.12900	6.11400	0
01/06/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.17900	6.16400	0
01/06/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.27900	6.26400	0
01/06/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.32900	6.31400	0
01/06/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.37900	6.36400	0
01/06/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.42900	6.41400	0
01/06/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.47900	6.46400	0
01/06/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.52900	6.51400	0
01/06/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.57900	6.56400	0
01/06/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.62900	6.61400	0
01/06/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.67900	6.66400	0
01/06/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.72900	6.71400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.77900	6.76400	0
01/06/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.02900	8.01400	0
01/06/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.07900	8.06400	0
01/06/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.12900	8.11400	0
01/06/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.17900	8.16400	0
01/06/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.27900	8.26400	0
01/06/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.32900	8.31400	0
01/06/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.37900	8.36400	0
01/06/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.42900	8.41400	0
01/06/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.47900	8.46400	0
01/06/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.52900	8.51400	0
01/06/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.57900	8.56400	0
01/06/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.62900	8.61400	0
01/06/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.67900	8.66400	0
01/06/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.72900	8.71400	0
01/06/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.77900	8.76400	0
01/06/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.47440	7.47430	0
01/06/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.13900	0.13400	0
01/06/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.02300	0.01800	0
01/06/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.10100	0.09500	0
01/06/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.03500	0.02900	0
01/06/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.06900	0.06200	0
01/06/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.05300	0.04600	0
01/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18700	0.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.21300	0.20600	0
Futures Open Interest							384,392.00
Options Open Interest							333,587.00
Total							717,979.00