



Currency Futures & Options Weekly Statistics

From: 11/01/2010 To: 13/01/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.82890	7.84670	493
11/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.77900	4.79700	0
11/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.04000	4.05700	0
11/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.99000	4.00700	0
11/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.06900	4.08600	0
11/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.89000	3.90700	0
11/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.96900	3.98600	0
11/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.91900	3.93600	0
11/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.99900	4.01700	0
11/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.94900	3.96700	0
11/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.90000	3.91700	0
11/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.98100	3.99900	0
11/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.93100	3.94900	0
11/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.88100	3.89900	0
11/01/2010	\$ / R On 13-December-10	3.95	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
11/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.83100	3.84900	0
11/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.78100	3.79900	0
11/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.73200	3.75000	0
11/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.68200	3.70000	0
11/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.63200	3.65000	0
11/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.58200	3.60000	0
11/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.53200	3.55000	0
11/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.48300	3.50100	0
11/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.43300	3.45100	0
11/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.38300	3.40100	0
11/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.33400	3.35200	0
11/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.02000	3.03700	0
11/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.97000	2.98700	0
11/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.92000	2.93700	0
11/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.00200	3.02000	0
11/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.95200	2.97000	0
11/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.90300	2.92100	0
11/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.98700	3.00500	0
11/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00800	0.00800	0
11/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.93700	2.95500	0
11/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00800	0.00800	0
11/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.88800	2.90600	0
11/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.83800	2.85600	0
11/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00900	0.00900	0
11/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.78900	2.80700	0
11/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.01000	0.01000	0
11/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.73900	2.75800	0
11/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.01000	0.01100	0
11/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.69000	2.70900	0
11/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.01100	0.01200	0
11/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.64100	2.65900	0
11/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.01200	0.01200	0
11/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.59100	2.61000	0
11/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.01200	0.01300	0
11/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.54200	2.56100	0
11/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.01300	0.01400	0
11/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.49300	2.51200	0
11/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01400	0.01500	0
11/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.44400	2.46300	0
11/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01500	0.01600	0
11/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.39500	2.41400	0
11/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01600	0.01700	0
11/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.34600	2.36500	0
11/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01700	0.01800	0
11/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.02500	2.04200	0
11/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.97500	1.99200	0
11/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.92600	1.94300	0
11/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00700	0.00700	0
11/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.01100	2.02900	0
11/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.01200	0.01300	0
11/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.96200	1.98100	0
11/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.01300	0.01500	0
11/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.91400	1.93200	0
11/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01500	0.01600	0
11/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.00500	2.02500	0
11/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.02600	0.02800	0
11/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.95800	1.97800	0
11/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.02900	0.03100	0
11/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.91100	1.93100	0
11/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.03200	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.86500	1.88500	0
11/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.03600	0.03800	0
11/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.81800	1.83900	0
11/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.03900	0.04200	0
11/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.77200	1.79300	0
11/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.04300	0.04600	0
11/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.72700	1.74700	0
11/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.04800	0.05000	0
11/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.68100	1.70200	0
11/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.05200	0.05500	0
11/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.63600	1.65700	0
11/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.05700	0.06000	0
11/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.59200	1.61300	0
11/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.06300	0.06600	0
11/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.54800	1.56900	0
11/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.06900	0.07200	0
11/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.50400	1.52500	0
11/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.07500	0.07800	0
11/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.46000	1.48200	0
11/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.08100	0.08500	0
11/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.41700	1.43900	0
11/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.08800	0.09200	0
11/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.06200	1.08100	0
11/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.04300	0.04500	0
11/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.01900	1.03600	0
11/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.05000	0.05000	0
11/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.97600	0.99400	0
11/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.05700	0.05800	0
11/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.09400	1.11300	0
11/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.09500	0.09700	0
11/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.05500	1.07400	0
11/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.10600	0.10800	0
11/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.01700	1.03600	0
11/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.11800	0.12000	0
11/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.13400	1.15300	0
11/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.15500	0.15600	0
11/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.09900	1.11800	0
11/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.17000	0.17100	0
11/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.06400	1.08300	0
11/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.18500	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.03000	1.05000	0
11/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.20100	0.20300	0
11/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.99700	1.01700	0
11/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.21800	0.22000	0
11/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.96500	0.98400	0
11/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.23600	0.23700	0
11/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.93400	0.95300	0
11/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.25500	0.25600	0
11/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.90300	0.92300	0
11/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.27400	0.27600	0
11/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.87400	0.89300	0
11/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.29500	0.29600	0
11/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.84500	0.86400	0
11/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.31600	0.31700	0
11/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.81700	0.83600	0
11/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.33800	0.33900	0
11/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.79000	0.80900	0
11/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.36100	0.36200	0
11/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.76400	0.78200	0
11/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.38500	0.38500	0
11/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.73800	0.75700	0
11/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.40900	0.41000	0
11/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.38100	0.39700	0
11/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.36200	0.36100	0
11/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.36100	0.37400	390
11/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.39200	0.38800	130
11/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.34200	0.35500	100
11/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.42300	0.41900	0
11/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.48800	0.50200	0
11/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.48900	0.48600	0
11/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.46900	0.48300	0
11/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.52000	0.51700	0
11/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.45100	0.46500	0
11/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.55200	0.54900	0
11/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.58200	0.59800	0
11/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.60300	0.60100	0
11/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.56400	0.57900	0
11/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.63500	0.63200	0
11/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.54600	0.56200	0
11/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.66700	0.66500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.52900	0.54400	0
11/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.70000	0.69700	0
11/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.51300	0.52800	0
11/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.73400	0.73100	0
11/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.49700	0.51200	0
11/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.76800	0.76500	0
11/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.48200	0.49700	4,400
11/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.80300	0.80000	0
11/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.46800	0.48200	0
11/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.83900	0.83500	0
11/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.45400	0.46700	0
11/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.87500	0.87000	0
11/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.44000	0.45400	0
11/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.91100	0.90700	0
11/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.42700	0.44000	0
11/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.94800	0.94300	0
11/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.41500	0.42800	0
11/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.98600	0.98100	0
11/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.40300	0.41500	0
11/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.02400	1.01800	0
11/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39100	0.40400	0
11/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	1.06200	1.05700	0
11/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38000	0.39200	0
11/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.10100	1.09500	0
11/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.36900	0.38100	117
11/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.14000	1.13400	0
11/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.12900	0.13600	0
11/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.21000	1.20000	0
11/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23500	0.24300	3,000
11/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.23600	1.22700	0
11/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11900	0.12500	0
11/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.30000	1.28900	0
11/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11400	0.12000	0
11/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.34500	1.33400	0
11/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10900	0.11500	0
11/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.39000	1.37900	0
11/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10500	0.11000	0
11/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.43600	1.42400	0
11/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10100	0.10600	0
11/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.48200	1.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.09700	0.10200	0
11/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.52800	1.51600	0
11/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28900	0.29900	0
11/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.51000	1.50200	0
11/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.28200	0.29200	330
11/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.55300	1.54500	0
11/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.17700	0.18400	0
11/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.62800	1.61800	0
11/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.08400	0.08800	21,795
11/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.71500	1.70200	0
11/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.08100	0.08500	0
11/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.76200	1.74900	0
11/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16200	0.16900	0
11/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.76300	1.75300	0
11/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.07500	0.07900	0
11/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.85600	1.84300	0
11/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.07300	0.07600	26,596
11/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.90400	1.89000	0
11/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.07000	0.07400	0
11/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.95100	1.93800	0
11/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.06800	0.07100	0
11/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.99900	1.98500	0
11/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.06500	0.06900	0
11/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	2.04600	2.03300	0
11/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.06300	0.06700	0
11/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.09400	2.08100	0
11/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.06000	0.06400	0
11/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.14100	2.12800	0
11/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.13100	0.13600	0
11/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.13200	2.12000	0
11/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12700	0.13200	0
11/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.17800	2.16600	0
11/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12400	0.12900	0
11/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.22500	2.21300	0
11/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19900	0.20600	0
11/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.22000	2.20900	0
11/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19400	0.20100	0
11/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.26500	2.25400	0
11/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18900	0.19700	0
11/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.31000	2.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18500	0.19200	300
11/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.35600	2.34500	0
11/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18100	0.18800	0
11/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.40200	2.39100	0
11/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17700	0.18400	0
11/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.44800	2.43700	0
11/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17300	0.18000	0
11/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.49400	2.48300	0
11/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16900	0.17600	0
11/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.54000	2.52900	0
11/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16500	0.17200	0
11/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.58600	2.57500	0
11/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16200	0.16800	0
11/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.63300	2.62100	0
11/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15800	0.16500	0
11/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.67900	2.66800	0
11/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15500	0.16100	0
11/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.72600	2.71400	0
11/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.15200	0.15800	0
11/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.77300	2.76100	0
11/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14900	0.15500	0
11/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.82000	2.80800	0
11/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.03100	0.03400	0
11/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.01200	2.99800	0
11/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.03000	0.03300	0
11/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.06100	3.04700	0
11/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02900	0.03200	0
11/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.11000	3.09600	0
11/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02800	0.03100	0
11/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.15900	3.14500	0
11/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02700	0.03000	0
11/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.20800	3.19400	0
11/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02700	0.02900	0
11/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.25800	3.24300	0
11/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.41100	3.39400	0
11/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.46100	3.44400	0
11/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.51000	3.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.02400	0.02600	0
11/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.45500	3.44000	0
11/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.12000	0.12500	0
11/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.34100	3.32800	0
11/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.55300	3.53800	0
11/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.60300	3.58800	0
11/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.02100	0.02300	0
11/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.65200	3.63700	0
11/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.02100	0.02200	0
11/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.70200	3.68600	0
11/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.02000	0.02200	0
11/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.75100	3.73600	0
11/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01900	0.02100	0
11/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.80000	3.78500	0
11/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01900	0.02100	0
11/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.85000	3.83500	0
11/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	4.00000	3.98300	0
11/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01800	0.02000	0
11/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.89900	3.88400	0
11/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01800	0.02000	0
11/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.94900	3.93400	0
11/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01700	0.01900	0
11/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.99800	3.98300	0
11/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01600	0.01900	0
11/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.04700	4.03300	0
11/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01500	0.01800	0
11/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.09600	4.08200	0
11/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.05100	0.05400	0
11/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.05200	4.03800	0
11/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.05000	0.05200	0
11/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.10100	4.08600	0
11/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04900	0.05100	0
11/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.15000	4.13500	0
11/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09200	0.09600	0
11/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.11300	4.09900	0
11/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09000	0.09400	0
11/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.16100	4.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08800	0.09300	0
11/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.20900	4.19600	0
11/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08700	0.09100	0
11/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.25800	4.24400	0
11/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08500	0.08900	0
11/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.30600	4.29200	0
11/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08400	0.08800	0
11/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.35500	4.34100	0
11/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.08200	0.08600	0
11/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.40300	4.38900	0
11/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.08100	0.08500	0
11/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.45200	4.43800	0
11/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07900	0.08300	0
11/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.50000	4.48600	0
11/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.07800	0.08200	0
11/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.54900	4.53500	0
11/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.07700	0.08000	0
11/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.59800	4.58300	0
11/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.07500	0.07900	0
11/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.64600	4.63200	0
11/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.07400	0.07800	0
11/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.69500	4.68100	0
11/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.07300	0.07600	0
11/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.74400	4.72900	0
11/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.98500	4.96900	0
11/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.03500	5.01900	0
11/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.08500	5.06900	0
11/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.13400	5.11800	0
11/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.18400	5.16800	0
11/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.23400	5.21800	0
11/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.41000	5.39300	0
11/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.46000	5.44300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.51000	5.49300	0
11/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.43300	5.41700	0
11/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.06100	0.06400	0
11/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.28200	5.26700	0
11/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.53300	5.51600	0
11/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.58300	5.56600	0
11/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.63300	5.61600	0
11/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.81000	5.79300	0
11/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00200	0
11/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.73200	5.71600	0
11/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00200	0
11/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.78200	5.76600	0
11/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.83200	5.81500	0
11/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.88200	5.86500	0
11/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.93200	5.91500	0
11/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.11000	6.09300	0
11/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.03200	6.01500	0
11/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.08200	6.06500	0
11/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.02300	6.00800	0
11/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.07300	6.05800	0
11/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.02100	0.02300	0
11/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.12200	6.10700	0
11/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04900	0.05200	0
11/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.07000	6.05500	0
11/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04800	0.05100	0
11/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.11900	6.10400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04700	0.05000	0
11/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.16800	6.15300	0
11/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.04600	0.04900	0
11/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.21700	6.20200	0
11/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.04600	0.04900	0
11/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.26700	6.25200	0
11/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04500	0.04800	0
11/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.31600	6.30100	0
11/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.04400	0.04700	0
11/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.36500	6.35000	0
11/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.04400	0.04600	0
11/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.41500	6.39900	0
11/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.04300	0.04600	0
11/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.46400	6.44900	0
11/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.04200	0.04500	0
11/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.51300	6.49800	0
11/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.04200	0.04400	0
11/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.56300	6.54700	0
11/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.04100	0.04400	0
11/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.61200	6.59700	0
11/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.04000	0.04300	0
11/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.66100	6.64600	0
11/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.04000	0.04200	0
11/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.71100	6.69500	0
11/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.98200	6.96500	0
11/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.03200	7.01500	0
11/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.21000	7.19300	0
11/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.13100	7.11500	0
11/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.18100	7.16500	0
11/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.23100	7.21500	0
11/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.03400	0.03600	0
11/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.25500	7.23900	0
11/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.96000	7.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	8.01000	7.99300	0
11/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.93100	7.91400	0
11/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.11000	8.09300	0
11/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.03100	8.01400	0
11/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.08100	8.06400	0
11/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00900	0.01000	0
11/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.01000	7.99400	0
11/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00800	0.01000	0
11/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.05900	8.04400	0
11/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00800	0.01000	0
11/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.10900	8.09400	0
11/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02700	0.03000	0
11/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.04800	8.03300	0
11/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02700	0.02900	0
11/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.09800	8.08200	0
11/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02600	0.02800	0
11/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.14700	8.13100	0
11/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.02500	0.02800	0
11/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.19600	8.18100	0
11/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.02500	0.02700	0
11/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.24600	8.23000	0
11/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.02400	0.02600	0
11/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.29500	8.27900	0
11/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.02400	0.02600	0
11/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.34500	8.32900	0
11/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.02300	0.02500	0
11/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.39400	8.37800	0
11/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.02300	0.02500	0
11/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.44400	8.42800	0
11/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.49300	8.47700	0
11/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.54300	8.52700	0
11/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.02100	0.02300	0
11/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.59200	8.57600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.02100	0.02200	0
11/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.64200	8.62500	0
11/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.02000	0.02200	0
11/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.69100	8.67500	0
11/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.98100	8.96400	0
11/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.03100	9.01400	0
11/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.21000	9.19300	0
11/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.13100	9.11400	0
11/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.18100	9.16400	0
11/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.23100	9.21400	0
11/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.93100	9.91400	0
11/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.39730	12.35190	1,101
11/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.14500	4.09800	0
11/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.29800	4.25100	0
11/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.04500	3.99800	0
11/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.99500	3.94800	0
11/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.14800	4.10200	0
11/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.04900	4.00200	0
11/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.99900	3.95200	0
11/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.94900	3.90300	0
11/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.85000	3.80300	0
11/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.80000	3.75300	0
11/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.54600	3.49900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.49600	3.44900	0
11/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.65100	3.60400	0
11/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.60100	3.55400	0
11/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.55100	3.50500	0
11/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00500	0.00600	0
11/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.50200	3.45500	0
11/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.45200	3.40500	0
11/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.40200	3.35600	0
11/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00700	0
11/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.35300	3.30600	0
11/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00700	0.00700	0
11/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.30300	3.25700	0
11/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00700	0.00800	0
11/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.25300	3.20700	0
11/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00700	0.00800	0
11/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.20400	3.15700	0
11/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00800	0.00800	0
11/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.15400	3.10800	0
11/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00800	0.00900	0
11/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.10500	3.05800	0
11/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00900	0.00900	0
11/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.05500	3.00900	0
11/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00900	0.01000	0
11/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.00600	2.95900	0
11/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.01000	0.01000	0
11/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.95600	2.91000	0
11/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.01000	0.01100	0
11/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.90700	2.86000	0
11/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01100	0.01100	0
11/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.85700	2.81100	0
11/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01100	0.01200	0
11/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.80800	2.76100	0
11/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.01200	0.01200	0
11/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.75800	2.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01200	0.01300	0
11/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.70900	2.66300	0
11/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01300	0.01400	0
11/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.65900	2.61300	0
11/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.01300	0.01400	0
11/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.61000	2.56400	0
11/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01400	0.01500	0
11/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.56000	2.51500	0
11/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01400	0.01600	0
11/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.51100	2.46500	0
11/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01500	0.01600	0
11/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.46200	2.41600	0
11/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01600	0.01700	0
11/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.41200	2.36700	0
11/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01600	0.01800	0
11/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.36300	2.31800	0
11/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01700	0.01900	0
11/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.31400	2.26900	0
11/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01800	0.02000	0
11/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.26500	2.21900	0
11/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01900	0.02000	0
11/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.21600	2.17000	0
11/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.02000	0.02100	0
11/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.16700	2.12100	0
11/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02100	0.02200	0
11/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.11800	2.07300	0
11/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02200	0.02400	0
11/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.06900	2.02400	0
11/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02300	0.02500	0
11/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.02000	1.97600	0
11/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02400	0.02700	0
11/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.97200	1.92900	0
11/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02600	0.03000	0
11/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.92500	1.88200	0
11/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02900	0.03300	0
11/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.87800	1.83500	0
11/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03200	0.03600	0
11/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.83100	1.78900	0
11/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03500	0.04000	0
11/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.78400	1.74300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03800	0.04400	0
11/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.73800	1.69700	0
11/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04200	0.04800	0
11/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.69200	1.65100	0
11/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04600	0.05200	0
11/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.64600	1.60600	0
11/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05000	0.05700	0
11/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.60100	1.56200	0
11/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05500	0.06300	0
11/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.55600	1.51700	0
11/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06000	0.06800	0
11/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.51100	1.47300	0
11/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.06500	0.07400	0
11/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.46700	1.43000	0
11/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.07100	0.08100	0
11/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.42300	1.38600	0
11/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.07700	0.08700	0
11/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.38000	1.34400	0
11/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.08400	0.09500	0
11/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.33700	1.30200	0
11/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.09100	0.10300	0
11/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.29400	1.26000	0
11/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.09800	0.11100	0
11/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.25200	1.21900	0
11/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.10600	0.12000	0
11/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.21100	1.17800	0
11/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.11500	0.12900	0
11/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.17000	1.13800	0
11/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.12400	0.13900	0
11/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.12900	1.10100	0
11/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.13300	0.15200	0
11/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.09200	1.06400	0
11/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.14600	0.16500	0
11/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.05500	1.02800	0
11/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.15900	0.17900	0
11/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.01900	0.99400	0
11/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.17300	0.19500	0
11/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.98400	0.95900	0
11/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.18800	0.21000	0
11/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.95000	0.92600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.20400	0.22700	0
11/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.91600	0.89400	0
11/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.22000	0.24500	0
11/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.88400	0.86200	0
11/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.23800	0.26300	0
11/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.85200	0.83100	0
11/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.25600	0.28200	0
11/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.82100	0.80100	0
11/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.27500	0.30200	0
11/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.79100	0.77200	0
11/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.29500	0.32300	0
11/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.76100	0.74300	0
11/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.31500	0.34400	0
11/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.73300	0.71600	0
11/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.33700	0.36700	0
11/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.70500	0.68900	0
11/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.35900	0.39000	0
11/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.67800	0.66300	0
11/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.38200	0.41400	0
11/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.65200	0.63700	0
11/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.40600	0.43800	0
11/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.62700	0.61300	0
11/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.43100	0.46400	0
11/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.60200	0.58900	28
11/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.45600	0.49000	0
11/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.57900	0.56600	0
11/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.48300	0.51700	0
11/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.55600	0.54400	0
11/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.51000	0.54500	0
11/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.53400	0.52500	0
11/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.53800	0.57600	0
11/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.51400	0.50600	0
11/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.56800	0.60700	0
11/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.49500	0.48800	0
11/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.59900	0.63900	0
11/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.47700	0.47000	0
11/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.63100	0.67100	0
11/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.46000	0.45400	0
11/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.66400	0.70500	0
11/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.44300	0.43700	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.69700	0.73800	0
11/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.42700	0.42200	0
11/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.73100	0.77300	0
11/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.41200	0.40700	0
11/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.76600	0.80800	0
11/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.39700	0.39300	0
11/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.80100	0.84400	0
11/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.38300	0.37900	0
11/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.83700	0.88000	0
11/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.60400	0.62800	0
11/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.88700	0.95600	0
11/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.37000	0.36600	0
11/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.87400	0.91700	0
11/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.58400	0.60800	0
11/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.91700	0.98600	0
11/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.35600	0.35300	0
11/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.91000	0.95400	0
11/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.56400	0.58900	0
11/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.94700	1.01700	0
11/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.34400	0.34100	0
11/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.94800	0.99200	0
11/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.33200	0.32900	0
11/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.98600	1.03000	0
11/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.32000	0.31800	0
11/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.02400	1.06900	0
11/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.30900	0.30700	0
11/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.06300	1.10800	0
11/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.29900	0.29700	0
11/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.10300	1.14800	0
11/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.28800	0.28700	0
11/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.14200	1.18800	0
11/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.27800	0.27700	0
11/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.18200	1.22800	0
11/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.26900	0.26800	0
11/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.22300	1.26900	0
11/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.26000	0.25900	0
11/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.26400	1.31000	0
11/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.25100	0.25100	0
11/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.30500	1.35200	0
11/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.24300	0.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.34700	1.39300	0
11/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.23500	0.23500	0
11/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.38900	1.43600	0
11/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.22700	0.22700	11,194
11/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.43100	1.47800	0
11/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.22000	0.22000	0
11/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.47400	1.52100	0
11/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.21300	0.21300	0
11/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.51700	1.56400	0
11/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.20600	0.20600	0
11/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.56000	1.60700	0
11/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.20000	0.20000	0
11/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.60400	1.65100	0
11/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.19300	0.19400	0
11/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.64700	1.69500	0
11/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.18700	0.18800	0
11/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.69100	1.73900	0
11/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.18200	0.18200	0
11/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.73600	1.78300	0
11/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.17600	0.17700	0
11/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.78000	1.82800	0
11/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.17100	0.17100	0
11/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.82500	1.87200	0
11/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.16600	0.16600	0
11/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.87000	1.91700	0
11/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.16100	0.16200	0
11/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.91500	1.96300	0
11/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.15600	0.15700	0
11/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.96000	2.00800	0
11/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.15100	0.15200	0
11/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.00500	2.05300	0
11/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.14700	0.14800	0
11/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.05100	2.09900	0
11/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.14300	0.14400	0
11/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.09700	2.14500	0
11/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.13900	0.13900	0
11/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.14300	2.19000	0
11/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.13400	0.13500	0
11/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.18800	2.23600	0
11/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.13000	0.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.23400	2.28200	0
11/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.12600	0.12600	0
11/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.28000	2.32700	0
11/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.12200	0.12200	8,032
11/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.32600	2.37300	0
11/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01600	0.01700	0
11/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.47100	2.51900	0
11/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.11400	0.11500	0
11/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.41800	2.46600	0
11/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.11000	0.11100	0
11/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.46400	2.51200	0
11/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.10700	0.10800	0
11/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.51100	2.55900	0
11/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.10400	0.10500	0
11/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.55800	2.60600	0
11/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.10000	0.10100	0
11/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.60400	2.65200	0
11/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.09700	0.09800	0
11/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.65100	2.69900	0
11/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.09400	0.09500	0
11/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.69800	2.74600	0
11/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.09100	0.09200	0
11/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.74500	2.79300	0
11/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.08900	0.09000	0
11/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.79300	2.84100	0
11/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.08600	0.08700	0
11/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.84000	2.88800	0
11/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.08300	0.08500	0
11/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.88700	2.93600	0
11/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.08100	0.08200	0
11/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.93500	2.98300	0
11/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.07800	0.08000	0
11/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.98200	3.03100	0
11/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.07600	0.07700	0
11/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.03000	3.07800	0
11/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.07400	0.07500	0
11/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.07800	3.12600	0
11/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07200	0.07300	0
11/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.12600	3.17400	0
11/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07000	0.07100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.17400	3.22200	0
11/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.06800	0.06900	0
11/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.22200	3.27000	0
11/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.06600	0.06700	0
11/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.27000	3.31800	0
11/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.06400	0.06500	0
11/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.31800	3.36600	0
11/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06200	0.06400	0
11/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.36600	3.41500	0
11/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06000	0.06200	0
11/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.41400	3.46300	0
11/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.05900	0.06000	0
11/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.46300	3.51100	0
11/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.05700	0.05900	0
11/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.51100	3.56000	0
11/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.05600	0.05700	0
11/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.56000	3.60800	0
11/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05400	0.05600	0
11/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.60800	3.65700	0
11/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05300	0.05400	0
11/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.65700	3.70500	0
11/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05100	0.05300	0
11/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.70500	3.75400	0
11/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05000	0.05100	0
11/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.75400	3.80200	0
11/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.04900	0.05000	0
11/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.80300	3.85100	0
11/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.04700	0.04900	0
11/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.85100	3.90000	0
11/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04600	0.04800	0
11/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.90000	3.94900	0
11/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04500	0.04600	0
11/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.94900	3.99700	0
11/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04400	0.04500	0
11/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.99800	4.04600	0
11/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04300	0.04300	0
11/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.04700	4.09400	0
11/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04100	0.04100	0
11/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.09500	4.14200	0
11/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.03900	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.14300	4.19000	0
11/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.03700	0.03800	0
11/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.19100	4.23900	0
11/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.03600	0.03600	0
11/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.24000	4.28700	0
11/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03400	0.03400	0
11/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.28800	4.33500	0
11/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03200	0.03300	0
11/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.33600	4.38400	0
11/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03100	0.03100	0
11/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.38500	4.43200	0
11/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03000	0.03000	0
11/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.43400	4.48100	0
11/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.02800	0.02800	0
11/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.48200	4.52900	0
11/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.02700	0.02700	0
11/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.53100	4.57800	0
11/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.02600	0.02600	0
11/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.58000	4.62700	0
11/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02400	0.02500	0
11/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.62800	4.67600	0
11/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02300	0.02400	0
11/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.67700	4.72500	0
11/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02200	0.02200	0
11/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.72600	4.77300	0
11/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02100	0.02100	0
11/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.77500	4.82200	0
11/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02000	0.02000	0
11/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.82400	4.87100	0
11/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01900	0.01900	0
11/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.87300	4.92000	0
11/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01800	0.01800	0
11/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.92200	4.96900	0
11/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01700	0.01800	0
11/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.97100	5.01900	0
11/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01700	0.01700	0
11/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.02100	5.06800	0
11/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01600	0.01600	0
11/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.07000	5.11700	0
11/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01500	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.11900	5.16600	0
11/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01400	0.01400	0
11/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.16800	5.21500	0
11/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01400	0.01400	0
11/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.21800	5.26500	0
11/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01300	0.01300	0
11/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.26700	5.31400	0
11/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01200	0.01200	11,194
11/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.31600	5.36300	0
11/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01200	0.01200	0
11/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.36600	5.41300	0
11/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01100	0.01100	0
11/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.41500	5.46200	0
11/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01100	0.01100	0
11/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.46500	5.51200	0
11/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01000	0.01000	0
11/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.51400	5.56100	0
11/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01000	0.01000	0
11/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.56400	5.61100	0
11/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00900	0.00900	0
11/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.61300	5.66000	0
11/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00900	0.00900	0
11/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.66300	5.71000	0
11/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00800	0.00800	0
11/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.71200	5.75900	0
11/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00800	0.00800	0
11/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.76200	5.80900	0
11/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00700	0.00700	0
11/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.81100	5.85800	0
11/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00700	0.00700	0
11/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.86100	5.90800	0
11/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00700	0.00700	0
11/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.91100	5.95800	0
11/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.96000	6.00700	0
11/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.01000	6.05700	0
11/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.06000	6.10700	0
11/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.11000	6.15700	0
11/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
11/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.16000	6.20700	0
11/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00500	0.00600	0
11/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.20900	6.25700	0
11/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.25900	6.30600	0
11/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.30900	6.35600	0
11/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.35900	6.40600	0
11/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.40900	6.45600	0
11/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.45900	6.50600	0
11/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.50900	6.55600	0
11/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.55900	6.60600	0
11/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.60800	6.65600	0
11/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.65800	6.70600	0
11/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.70800	6.75500	0
11/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.75800	6.80500	0
11/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.80800	6.85500	0
11/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.85800	6.90500	0
11/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.90800	6.95500	0
11/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.95800	7.00500	0
11/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.00800	7.05500	0
11/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.05800	7.10500	0
11/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.10800	7.15500	0
11/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.15700	7.20500	0
11/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.20700	7.25500	0
11/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.25700	7.30400	0
11/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.30700	7.35400	0
11/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.35700	7.40400	0
11/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.40700	7.45400	0
11/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.45700	7.50400	0
11/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.50700	7.55400	0
11/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.55700	7.60400	0
11/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.60700	7.65400	0
11/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.65700	7.70400	0
11/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.70700	7.75400	0
11/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.75700	7.80400	0
11/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.80700	7.85400	0
11/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.85700	7.90400	0
11/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.90700	7.95400	0
11/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.95600	8.00400	0
11/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.00600	8.05400	0
11/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.05600	8.10300	0
11/01/2010	£ / R On 14-June-10	20.30	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
11/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.10600	8.15300	0
11/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.15600	8.20300	0
11/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.20600	8.25300	0
11/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.45500	8.50200	0
11/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.50500	8.55200	0
11/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.35600	8.40300	0
11/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.40600	8.45300	0
11/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.45600	8.50300	0
11/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.50600	8.55300	0
11/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00200	0
11/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.55500	8.60300	0
11/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.60500	8.65200	0
11/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.65500	8.70200	0
11/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.70500	8.75200	0
11/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.75500	8.80200	0
11/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.80500	8.85200	0
11/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.85500	8.90200	0
11/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.90500	8.95200	0
11/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.95500	9.00200	0
11/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.00500	9.05200	0
11/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.05500	9.10200	0
11/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.10500	9.15200	0
11/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.15500	9.20200	0
11/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.20500	9.25200	0
11/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.25500	9.30200	0
11/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.30500	9.35200	0
11/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.35500	9.40200	0
11/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.40500	9.45200	0
11/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.45500	9.50200	0
11/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.50500	9.55200	0
11/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.55500	9.60200	0
11/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.60500	9.65200	0
11/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.65500	9.70200	0
11/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.70500	9.75200	0
11/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.75500	9.80200	0
11/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.80400	9.85200	0
11/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.85400	9.90100	0
11/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.90400	9.95100	0
11/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.95400	10.00100	0
11/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.00400	10.05100	0
11/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.05400	10.10100	0
11/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.10400	10.15100	0
11/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.15400	10.20100	0
11/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08200	0.08180	0
11/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01263	0.01247	0
11/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00063	0.00067	0
11/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00630	0.00644	0
11/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00430	0.00464	0
11/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00322	0.00321	0
11/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01122	0.01141	0
11/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.33930	11.24090	150
11/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.69600	3.60100	0
11/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.64600	3.55100	0
11/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.59600	3.50100	0
11/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.54600	3.45100	0
11/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.68200	3.58500	0
11/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.63200	3.53600	0
11/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.58200	3.48600	0
11/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.53300	3.43600	0
11/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.48300	3.38600	0
11/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.43300	3.33600	0
11/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.38300	3.28700	0
11/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.14600	3.05100	0
11/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.28300	3.18700	0
11/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.23400	3.13700	0
11/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.18400	3.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.50600	3.40900	0
11/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01700	0.01800	0
11/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.45600	3.35900	0
11/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01700	0.01800	0
11/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.40700	3.31000	0
11/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01800	0.01900	0
11/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.35700	3.26000	0
11/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01800	0.01900	0
11/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.74700	2.65100	0
11/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
11/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.25800	3.16200	0
11/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01900	0.02100	0
11/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.83600	2.74000	0
11/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00600	0.00700	0
11/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.16000	3.06300	0
11/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02100	0.02200	0
11/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.11000	3.01400	0
11/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02100	0.02300	0
11/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.68700	2.59100	0
11/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00700	0.00800	0
11/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.63700	2.54200	0
11/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00700	0.00900	0
11/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.96400	2.86900	0
11/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02500	0.02800	0
11/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.53800	2.44300	0
11/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00800	0.01000	0
11/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.48800	2.39300	0
11/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00800	0.01000	0
11/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.81900	2.72500	0
11/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03000	0.03400	0
11/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.38900	2.29400	0
11/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00900	0.01100	0
11/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.14800	2.05300	0
11/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.29000	2.19600	0
11/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.01000	0.01300	0
11/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.24100	2.14600	0
11/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.01100	0.01300	0
11/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.19200	2.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01200	0.01400	0
11/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.53300	2.44100	0
11/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04400	0.05000	0
11/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.48600	2.39500	0
11/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04700	0.05400	0
11/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.43800	2.34800	0
11/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04900	0.05700	0
11/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.39200	2.30200	0
11/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05300	0.06100	0
11/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.74900	1.65600	0
11/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00300	0.00500	0
11/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.29800	2.21000	0
11/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05900	0.06900	0
11/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.85100	1.75900	0
11/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.02100	0.02600	0
11/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.20500	2.11900	0
11/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06600	0.07800	0
11/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.15900	2.07300	0
11/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07000	0.08200	0
11/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.70700	1.61800	0
11/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02700	0.03500	0
11/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.66000	1.57200	0
11/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.03000	0.03900	0
11/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.02400	1.94100	0
11/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08500	0.10000	0
11/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.56600	1.47900	0
11/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03600	0.04600	0
11/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.51900	1.43400	0
11/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03900	0.05100	0
11/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.89300	1.81200	0
11/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10400	0.12100	0
11/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.42700	1.34400	0
11/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.04700	0.06100	0
11/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.15700	1.06900	0
11/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.01100	0.01800	0
11/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.33600	1.25600	0
11/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.05600	0.07300	0
11/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.29100	1.21200	0
11/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.06100	0.07900	0
11/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.24600	1.16900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.06600	0.08600	0
11/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.64000	1.56500	0
11/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.15100	0.17400	0
11/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.60000	1.52500	0
11/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.16100	0.18400	0
11/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.55900	1.48600	0
11/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.17000	0.19500	0
11/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.51900	1.44700	0
11/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.18000	0.20600	0
11/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.78400	0.71500	0
11/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03800	0.06400	0
11/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.44100	1.37000	0
11/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.20200	0.22900	0
11/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.95800	0.89600	0
11/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12800	0.16300	0
11/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.36400	1.29600	0
11/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.22500	0.25500	0
11/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.32700	1.26000	0
11/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23800	0.26900	0
11/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.84900	0.79400	20
11/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.16900	0.21100	271
11/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.81400	0.76100	0
11/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.18400	0.22800	0
11/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.22400	1.16500	0
11/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.28500	0.32400	0
11/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.74700	0.69900	0
11/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21700	0.26600	0
11/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.71500	0.66900	0
11/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23500	0.28600	0
11/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.13100	1.07600	0
11/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.34200	0.38500	0
11/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.65400	0.61200	0
11/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.27400	0.32900	0
11/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.34500	0.31300	0
11/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.19900	0.26200	0
11/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.59700	0.55900	0
11/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.31700	0.37600	0
11/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.56900	0.53400	0
11/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.33900	0.40100	0
11/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54300	0.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.36300	0.42600	0
11/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.96300	0.91600	0
11/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.47400	0.52500	0
11/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.93700	0.89200	0
11/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.49800	0.55100	0
11/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.91200	0.86800	0
11/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.52300	0.57700	0
11/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.88700	0.84500	0
11/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.54800	0.60400	0
11/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.18100	0.17600	0
11/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.43500	0.52500	0
11/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.84000	0.80000	0
11/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.60100	0.65900	0
11/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.39500	0.37700	0
11/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.56500	0.64400	0
11/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.79500	0.75800	0
11/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.65600	0.71700	0
11/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.77300	0.73800	0
11/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.68400	0.74700	0
11/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.34900	0.33400	25
11/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.66900	0.75100	0
11/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.33400	0.32100	0
11/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.70400	0.78800	0
11/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.71500	0.68400	0
11/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.77600	0.84300	0
11/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.30800	0.29700	0
11/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.77800	0.86400	0
11/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.29600	0.28500	0
11/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.81600	0.90200	0
11/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.66300	0.63600	0
11/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.87400	0.94500	0
11/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.27300	0.26400	0
11/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.89300	0.98100	0
11/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.07500	0.07900	0
11/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.92900	1.02800	0
11/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.43700	0.42700	0
11/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.94100	1.02900	0
11/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.25200	0.24500	0
11/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.97200	1.06200	0
11/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.24300	0.23600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.01300	1.10300	0
11/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.23300	0.22800	0
11/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.05300	1.14500	0
11/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.57300	0.55100	0
11/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.08400	1.16000	0
11/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.55900	0.53800	0
11/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.12000	1.19700	0
11/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.54600	0.52500	0
11/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.15700	1.23400	0
11/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.53400	0.51300	0
11/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.19500	1.27200	0
11/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.52100	0.50200	0
11/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.23200	1.31100	0
11/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.50900	0.49100	0
11/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.27000	1.35000	0
11/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.18000	0.17800	0
11/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.35000	1.44500	0
11/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.48600	0.46900	0
11/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.34700	1.42800	0
11/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.47500	0.45900	0
11/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.38600	1.46800	0
11/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.03100	0.03500	0
11/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.58500	1.68400	0
11/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.44500	0.43000	0
11/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.50600	1.58900	0
11/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.02600	0.03000	0
11/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.73000	1.82900	0
11/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.41700	0.40300	0
11/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.62800	1.71200	0
11/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.02400	0.02800	13,636
11/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.82800	1.92700	0
11/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.02100	0.02500	0
11/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.92500	2.02400	0
11/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.02000	0.02300	0
11/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.97400	2.07200	0
11/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.01900	0.02100	0
11/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.02300	2.12000	0
11/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.36800	0.35700	0
11/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.87900	1.96600	0
11/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.12000	2.21700	0
11/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.35300	0.34400	0
11/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.96400	2.05300	0
11/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.01400	0.01600	0
11/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.21800	2.31500	0
11/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.01300	0.01400	0
11/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.26700	2.36300	0
11/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.01200	0.01300	0
11/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.31600	2.41200	0
11/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.01100	0.01200	0
11/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.36500	2.46100	0
11/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.01000	0.01100	0
11/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.41400	2.51000	0
11/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00900	0.01000	0
11/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.46300	2.55900	0
11/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.08500	0.08700	0
11/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.40500	2.50400	0
11/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.08200	0.08400	0
11/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.45200	2.55100	0
11/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.08000	0.08200	0
11/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.50000	2.59900	0
11/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.07700	0.07900	0
11/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.54700	2.64600	0
11/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.07500	0.07700	0
11/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.59500	2.69400	0
11/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.07300	0.07500	0
11/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.64300	2.74200	0
11/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.07000	0.07300	0
11/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.69000	2.79000	0
11/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.85800	2.95400	0
11/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.06600	0.06900	0
11/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.78600	2.88600	0
11/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.06400	0.06700	0
11/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.83400	2.93400	0
11/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.06200	0.06500	0
11/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.88200	2.98200	0
11/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.24900	0.24500	0
11/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.76000	2.85400	0
11/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.24500	0.24000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.80600	2.89900	0
11/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.24000	0.23600	0
11/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.85100	2.94500	0
11/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.23600	0.23200	0
11/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.89700	2.99100	0
11/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.25600	3.35200	0
11/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.22800	0.22400	0
11/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.98900	3.08300	0
11/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.05100	0.05400	0
11/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.22100	3.32100	0
11/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.22000	0.21700	0
11/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.08100	3.17600	0
11/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.21600	0.21300	0
11/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.12700	3.22200	0
11/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00100	0.00200	0
11/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.55500	3.65100	0
11/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.20500	0.20300	0
11/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.26600	3.36200	0
11/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.70500	3.80000	0
11/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.19500	0.19300	0
11/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.40600	3.50200	0
11/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.90500	4.00000	0
11/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.95500	4.05000	0
11/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.00500	4.10000	0
11/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.17800	0.17600	0
11/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.68900	3.78500	0
11/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.10500	4.20000	0
11/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.17300	0.17100	0
11/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.78400	3.88000	0
11/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.20500	4.30000	0
11/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.25400	4.35000	0
11/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.30400	4.40000	0
11/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.35400	4.45000	0
11/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.40400	4.50000	0
11/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.45400	4.55000	0
11/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.02500	0.02900	0
11/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.34500	4.44600	0
11/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.02400	0.02800	0
11/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.39400	4.49500	0
11/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02300	0.02700	0
11/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.44300	4.54400	0
11/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02200	0.02600	0
11/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.49200	4.59300	0
11/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02100	0.02600	0
11/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.54100	4.64300	0
11/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02000	0.02500	0
11/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.59000	4.69200	0
11/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.01900	0.02400	0
11/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.63900	4.74100	0
11/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.85400	4.94900	0
11/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.01700	0.02300	0
11/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.73700	4.84000	0
11/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.01600	0.02200	0
11/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.78600	4.88900	0
11/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.01500	0.02100	0
11/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.83500	4.93800	0
11/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.13200	0.13200	0
11/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.64300	4.74100	0
11/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.13000	0.13000	0
11/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.69100	4.78900	0
11/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.12800	0.12800	0
11/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.73900	4.83700	0
11/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.12600	0.12600	0
11/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.78700	4.88500	0
11/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.25400	5.34900	0
11/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.12200	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.88300	4.98200	0
11/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01100	0.01700	0
11/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.18100	5.28400	0
11/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.11900	0.11900	0
11/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.98000	5.07800	0
11/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.11700	0.11800	0
11/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.02800	5.12700	0
11/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.11300	0.11300	0
11/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.17400	5.27200	0
11/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.10800	0.10900	0
11/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.31900	5.41800	0
11/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.10000	0.10100	0
11/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.61100	5.71000	0
11/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.09800	0.09900	0
11/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.70900	5.80800	0
11/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.30400	6.39900	0
11/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.35400	6.44900	0
11/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.40400	6.49900	0
11/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.45400	6.54900	0
11/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00400	0.00700	0
11/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.32400	6.42400	0
11/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00400	0.00700	0
11/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.37400	6.47400	0
11/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00300	0.00700	0
11/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.42300	6.52400	0
11/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00300	0.00600	0
11/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.47300	6.57300	0
11/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00300	0.00600	0
11/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.52300	6.62300	0
11/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00300	0.00600	0
11/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.57300	6.67300	0
11/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00300	0.00500	0
11/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.62300	6.72200	0
11/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.85400	6.94900	0
11/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00300	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.72300	6.82200	0
11/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00300	0.00500	0
11/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.77300	6.87200	0
11/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.82300	6.92100	0
11/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.07800	0.07900	0
11/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.58900	6.68800	0
11/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.07700	0.07800	0
11/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.63800	6.73700	0
11/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.07600	0.07700	0
11/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.68700	6.78600	0
11/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.07500	0.07600	0
11/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.73600	6.83500	0
11/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.25400	7.34900	0
11/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.07300	0.07400	0
11/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.83400	6.93300	0
11/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.17200	7.27000	0
11/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.07100	0.07200	0
11/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.93200	7.03100	0
11/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.07000	0.07100	0
11/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.98100	7.08000	0
11/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.06700	0.06900	0
11/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.12800	7.22800	0
11/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.06500	0.06700	0
11/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.27600	7.37600	0
11/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.06100	0.06200	0
11/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.57200	7.67100	0
11/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.05900	0.06100	0
11/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.67000	7.77000	0
11/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.30400	8.39900	0
11/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.35400	8.44900	0
11/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.40400	8.49900	0
11/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.45400	8.54900	0
11/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.32100	8.41800	0
11/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.37100	8.46800	0
11/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.42100	8.51800	0
11/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.47100	8.56800	0
11/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.52100	8.61800	0
11/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.57100	8.66800	0
11/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.62100	8.71800	0
11/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.85400	8.94900	0
11/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.72100	8.81800	0
11/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.77100	8.86800	0
11/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00100	0
11/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.82000	8.91800	0
11/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.04300	0.04400	0
11/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.55400	8.65300	0
11/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.04200	0.04300	0
11/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.60300	8.70200	0
11/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.04100	0.04200	0
11/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.65200	8.75100	0
11/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.04000	0.04200	0
11/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.70100	8.80100	0
11/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.25400	9.34900	0
11/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.03900	0.04000	0
11/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.80000	8.89900	0
11/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.17000	9.26700	0
11/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.03700	0.03800	0
11/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.89800	8.99700	0
11/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.03600	0.03700	0
11/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.94700	9.04600	0
11/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.03400	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.09500	9.19400	0
11/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.03200	0.03300	0
11/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.24300	9.34200	0
11/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.02800	0.02900	0
11/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.53900	9.63800	0
11/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.02700	0.02800	0
11/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.63800	9.73700	0
11/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.95320	6.89710	60
11/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.46900	4.41100	0
11/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.41900	4.36100	0
11/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.41400	4.35600	0
11/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.36400	4.30600	0
11/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.31400	4.25600	0
11/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.26400	4.20600	0
11/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.16900	4.11100	0
11/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.16400	4.10600	0
11/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.11400	4.05600	0
11/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.06400	4.00600	0
11/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.01400	3.95600	0
11/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.96400	3.90600	0
11/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.91400	3.85600	0
11/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.86400	3.80600	0
11/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.81400	3.75600	0
11/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.76400	3.70600	0
11/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.71400	3.65600	0
11/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.66400	3.60600	0
11/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.46900	3.41100	0
11/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.41900	3.36100	0
11/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.41400	3.35600	0
11/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.36400	3.30600	0
11/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.31400	3.25600	0
11/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.26400	3.20600	0
11/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.16900	3.11100	0
11/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.16400	3.10600	0
11/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.11400	3.05600	0
11/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.06400	3.00600	0
11/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.01400	2.95600	0
11/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.96400	2.90600	0
11/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.91400	2.85600	0
11/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.86400	2.80600	0
11/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.81400	2.75600	0
11/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.76400	2.70600	0
11/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.71500	2.65600	0
11/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.66500	2.60700	0
11/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.46900	2.41100	0
11/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.41900	2.36100	0
11/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.41500	2.35700	0
11/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.36500	2.30700	0
11/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.31500	2.25700	0
11/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.26500	2.20800	0
11/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
11/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.16900	2.11100	0
11/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.16600	2.10800	0
11/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.11600	2.05800	0
11/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.06600	2.00900	0
11/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.01700	1.95900	0
11/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.96700	1.90900	0
11/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.91700	1.85900	0
11/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.86700	1.81000	0
11/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00400	0
11/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.81800	1.76000	0
11/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.76800	1.71000	0
11/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.71800	1.66100	0
11/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00500	0
11/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.66900	1.61100	0
11/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00500	0.00500	0
11/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47000	1.41200	0
11/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42100	1.36300	0
11/01/2010	AU\$ / R On 15-March-10	5.45	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
11/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42100	1.36400	0
11/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00800	0
11/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37200	1.31500	0
11/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00900	0
11/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32300	1.26600	0
11/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00900	0.01000	0
11/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.27400	1.21700	0
11/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.01000	0.01100	0
11/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17200	1.11400	0
11/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.17600	1.11900	0
11/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01200	0.01300	0
11/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.12700	1.07000	0
11/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01300	0.01400	0
11/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.07800	1.02200	0
11/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01400	0.01600	0
11/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.02900	0.97500	0
11/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01500	0.01900	0
11/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98300	0.93000	0
11/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01900	0.02400	0
11/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.93700	0.88500	0
11/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02300	0.02900	0
11/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.89300	0.84200	0
11/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02900	0.03600	0
11/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.84900	0.79900	0
11/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03500	0.04300	0
11/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.80600	0.75700	0
11/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04200	0.05100	0
11/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.76400	0.71600	0
11/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.05000	0.06000	0
11/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.72300	0.67700	0
11/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05900	0.07100	0
11/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.59900	0.55000	0
11/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.03000	0.03900	0
11/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55500	0.50700	0
11/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03600	0.04600	0
11/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.51300	0.46600	0
11/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04400	0.05500	0
11/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.47100	0.42700	0
11/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.05200	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53600	0.49800	0
11/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.12200	0.14200	0
11/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.50300	0.46600	0
11/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13900	0.16000	0
11/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.47100	0.43600	0
11/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15700	0.18000	0
11/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.44000	0.40700	0
11/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.17600	0.20100	0
11/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.41100	0.38000	0
11/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.19700	0.22400	0
11/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.38300	0.35300	0
11/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.21900	0.24700	0
11/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35700	0.32900	0
11/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.24300	0.27300	0
11/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.33200	0.30500	0
11/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.26800	0.29900	0
11/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.30800	0.28600	0
11/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.29400	0.33000	0
11/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40900	0.38400	0
11/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.36300	0.39400	0
11/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.28900	0.26700	0
11/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.32500	0.36100	0
11/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.27000	0.25000	0
11/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.35600	0.39400	0
11/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.25300	0.23400	0
11/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.38900	0.42800	0
11/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.23600	0.21900	0
11/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.42200	0.46300	0
11/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.22100	0.20500	0
11/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45700	0.49900	0
11/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.20700	0.19200	0
11/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.49300	0.53600	0
11/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.19400	0.18000	0
11/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.53000	0.57400	0
11/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00500	0.00400	0
11/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.53600	1.59300	0
11/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00400	0.00400	0
11/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.58500	1.64300	0
11/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04800	0.04500	0
11/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.63400	1.68900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04600	0.04400	0
11/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.68200	1.73800	0
11/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.04400	0.04200	0
11/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.73000	1.78600	0
11/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04200	0.04000	0
11/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.77800	1.83400	0
11/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.83300	1.89100	0
11/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03800	0.03700	0
11/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.87400	1.93100	0
11/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03700	0.03500	0
11/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.92300	1.97900	0
11/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03500	0.03400	0
11/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.97100	2.02800	0
11/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03400	0.03200	0
11/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.02000	2.07600	0
11/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.03200	0.03000	0
11/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.06800	2.12400	0
11/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.03000	0.02800	0
11/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.11600	2.17200	0
11/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02800	0.02600	0
11/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.16400	2.22000	0
11/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02600	0.02400	0
11/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.21200	2.26800	0
11/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02400	0.02200	0
11/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.26000	2.31600	0
11/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02200	0.02100	0
11/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.30800	2.36500	0
11/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.02100	0.02000	0
11/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.35700	2.41400	0
11/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.53100	3.58900	0
11/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.58100	3.63900	0
11/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00400	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.59000	3.64700	0
11/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63900	3.69700	0
11/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68900	3.74700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00300	0
11/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73900	3.79700	0
11/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.83100	3.88900	0
11/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00300	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.83900	3.89600	0
11/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.88800	3.94600	0
11/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.93800	3.99600	0
11/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.98800	4.04600	0
11/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.03800	4.09600	0
11/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.08800	4.14600	0
11/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.13800	4.19600	0
11/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.18800	4.24600	0
11/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.23800	4.29600	0
11/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.28800	4.34600	0
11/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
11/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.33800	4.39600	0
11/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.53100	5.58900	0
11/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.58100	5.63900	0
11/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.58700	5.64500	0
11/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.63700	5.69500	0
11/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.68700	5.74500	0
11/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.73700	5.79500	0
11/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.83100	5.88900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.83700	5.89500	0
11/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.88700	5.94500	0
11/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.93700	5.99500	0
11/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.98700	6.04400	0
11/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.03600	6.09400	0
11/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.08600	6.14400	0
11/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.13600	6.19400	0
11/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.18600	6.24400	0
11/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.23600	6.29400	0
11/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.28600	6.34400	0
11/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.33600	6.39400	0
11/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.53100	7.58900	0
11/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.58100	7.63900	0
11/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.58600	7.64400	0
11/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.63600	7.69400	0
11/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.68600	7.74400	0
11/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.73600	7.79400	0
11/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.83100	7.88900	0
11/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.83600	7.89400	0
11/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.88600	7.94400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.93600	7.99400	0
11/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.98600	8.04400	0
11/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.03600	8.09400	0
11/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.08600	8.14400	0
11/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.13600	8.19400	0
11/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.18600	8.24400	0
11/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.23600	8.29400	0
11/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.28600	8.34400	0
11/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.33600	8.39400	0
12/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.93150	7.82890	493
12/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.88200	4.77900	0
12/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.13500	4.04000	0
12/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.08500	3.99000	0
12/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.16700	4.06900	0
12/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.98500	3.89000	0
12/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.06700	3.96900	0
12/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.01700	3.91900	0
12/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.10000	3.99900	0
12/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.05000	3.94900	0
12/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.00000	3.90000	0
12/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.08300	3.98100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.03300	3.93100	0
12/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.98300	3.88100	0
12/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.93400	3.83100	0
12/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.88400	3.78100	0
12/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.83400	3.73200	0
12/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.78400	3.68200	0
12/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.73400	3.63200	0
12/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.68400	3.58200	0
12/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.63500	3.53200	0
12/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.58500	3.48300	0
12/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.53500	3.43300	0
12/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.48600	3.38300	0
12/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.43600	3.33400	0
12/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00500	0.00500	0
12/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.11800	3.02000	0
12/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.06800	2.97000	0
12/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.01800	2.92000	0
12/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.10200	3.00200	0
12/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.05200	2.95200	0
12/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.00300	2.90300	0
12/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.08800	2.98700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00700	0.00800	0
12/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.03900	2.93700	0
12/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00800	0.00800	0
12/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.98900	2.88800	0
12/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00800	0.00900	0
12/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.94000	2.83800	0
12/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00900	0.00900	0
12/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.89000	2.78900	0
12/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00900	0.01000	0
12/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.84100	2.73900	0
12/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.01000	0.01000	0
12/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.79200	2.69000	0
12/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.01100	0.01100	0
12/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.74200	2.64100	0
12/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.01100	0.01200	0
12/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.69300	2.59100	0
12/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.01200	0.01200	0
12/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.64400	2.54200	0
12/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.01300	0.01300	0
12/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.59400	2.49300	0
12/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01300	0.01400	0
12/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.54500	2.44400	0
12/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01400	0.01500	0
12/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.49600	2.39500	0
12/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01500	0.01600	0
12/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.44700	2.34600	0
12/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01600	0.01700	0
12/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.12100	2.02500	0
12/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00600	0
12/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.07200	1.97500	0
12/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00500	0.00600	0
12/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.02200	1.92600	0
12/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00700	0
12/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.11000	2.01100	0
12/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.01100	0.01200	0
12/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.06100	1.96200	0
12/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.01200	0.01300	0
12/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.01100	1.91400	0
12/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01200	0.01500	0
12/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.10500	2.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.02400	0.02600	0
12/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.05600	1.95800	0
12/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.02500	0.02900	0
12/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.00900	1.91100	0
12/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.02800	0.03200	0
12/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.96200	1.86500	0
12/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.03100	0.03600	0
12/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.91500	1.81800	0
12/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.03400	0.03900	0
12/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.86800	1.77200	0
12/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.03700	0.04300	0
12/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.82200	1.72700	0
12/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.04100	0.04800	0
12/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.77600	1.68100	0
12/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.04500	0.05200	0
12/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.73100	1.63600	0
12/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.05000	0.05700	0
12/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.68500	1.59200	0
12/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.05400	0.06300	0
12/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.64000	1.54800	0
12/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.05900	0.06900	0
12/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.59600	1.50400	0
12/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.06500	0.07500	0
12/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.55200	1.46000	0
12/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.07100	0.08100	0
12/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.50800	1.41700	0
12/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.07700	0.08800	0
12/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.15200	1.06200	0
12/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.03500	0.04300	0
12/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.10600	1.01900	0
12/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.03900	0.05000	0
12/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.06000	0.97600	0
12/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.04300	0.05700	0
12/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.18100	1.09400	0
12/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.08200	0.09500	0
12/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.13800	1.05500	0
12/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.08900	0.10600	0
12/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.09600	1.01700	0
12/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.09700	0.11800	0
12/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.21500	1.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.13400	0.15500	0
12/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.17500	1.09900	0
12/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14400	0.17000	0
12/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.13900	1.06400	0
12/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.15800	0.18500	0
12/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.10400	1.03000	0
12/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.17300	0.20100	0
12/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.06900	0.99700	0
12/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.18800	0.21800	0
12/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.03500	0.96500	0
12/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.20400	0.23600	0
12/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.00300	0.93400	0
12/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.22200	0.25500	0
12/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.97000	0.90300	0
12/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.23900	0.27400	0
12/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.93900	0.87400	0
12/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.25800	0.29500	0
12/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.90900	0.84500	0
12/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.27800	0.31600	0
12/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.87900	0.81700	0
12/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.29800	0.33800	0
12/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.85000	0.79000	0
12/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.31900	0.36100	0
12/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.82300	0.76400	0
12/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.34200	0.38500	0
12/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.79500	0.73800	0
12/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.36400	0.40900	0
12/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.42900	0.38100	0
12/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.31200	0.36200	0
12/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.40400	0.36100	390
12/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.33700	0.39200	130
12/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.38100	0.34200	100
12/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.36400	0.42300	0
12/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.53700	0.48800	0
12/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.43800	0.48900	0
12/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.51400	0.46900	0
12/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.46500	0.52000	0
12/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.49300	0.45100	0
12/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.49400	0.55200	0
12/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.62700	0.58200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.54600	0.60300	0
12/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.60600	0.56400	0
12/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.57500	0.63500	0
12/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.58700	0.54600	0
12/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.60600	0.66700	0
12/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.56900	0.52900	0
12/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.63800	0.70000	0
12/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.55100	0.51300	0
12/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.67000	0.73400	0
12/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.53400	0.49700	0
12/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.70300	0.76800	0
12/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.51800	0.48200	4,400
12/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.73700	0.80300	0
12/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.50200	0.46800	0
12/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.77100	0.83900	0
12/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.48700	0.45400	0
12/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.80600	0.87500	0
12/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.47300	0.44000	0
12/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.84200	0.91100	0
12/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.45800	0.42700	0
12/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.87700	0.94800	0
12/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.44500	0.41500	0
12/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.91400	0.98600	0
12/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.43200	0.40300	0
12/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.95100	1.02400	0
12/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.41900	0.39100	0
12/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.98800	1.06200	0
12/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.40700	0.38000	0
12/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.02600	1.10100	0
12/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.39600	0.36900	117
12/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.06500	1.14000	0
12/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.14100	0.12900	0
12/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.12400	1.21000	0
12/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.25500	0.23500	3,000
12/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.15600	1.23600	0
12/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.13000	0.11900	0
12/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.21300	1.30000	0
12/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.12400	0.11400	0
12/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.25700	1.34500	0
12/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11900	0.10900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.30200	1.39000	0
12/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.11400	0.10500	0
12/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.34700	1.43600	0
12/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.11000	0.10100	0
12/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.39300	1.48200	0
12/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.10500	0.09700	0
12/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.43800	1.52800	0
12/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.30900	0.28900	0
12/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.42800	1.51000	0
12/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30100	0.28200	330
12/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.47000	1.55300	0
12/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.19100	0.17700	0
12/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.54200	1.62800	0
12/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.09000	0.08400	21,795
12/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.62300	1.71500	0
12/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.08700	0.08100	0
12/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.67000	1.76200	0
12/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.17500	0.16200	0
12/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.67600	1.76300	0
12/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.08100	0.07500	0
12/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.76400	1.85600	0
12/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.07800	0.07300	26,596
12/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.81100	1.90400	0
12/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.07500	0.07000	0
12/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.85800	1.95100	0
12/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.07300	0.06800	0
12/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.90600	1.99900	0
12/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.07000	0.06500	0
12/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.95300	2.04600	0
12/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.06800	0.06300	0
12/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.00100	2.09400	0
12/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.06600	0.06000	0
12/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.04900	2.14100	0
12/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.14100	0.13100	0
12/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.04200	2.13200	0
12/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.13700	0.12700	0
12/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.08800	2.17800	0
12/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.13400	0.12400	0
12/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.13500	2.22500	0
12/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.21100	0.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.13000	2.22000	0
12/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.20700	0.19400	0
12/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.17600	2.26500	0
12/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.20200	0.18900	0
12/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.22100	2.31000	0
12/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.19700	0.18500	300
12/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.26600	2.35600	0
12/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.19300	0.18100	0
12/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.31200	2.40200	0
12/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.18800	0.17700	0
12/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.35700	2.44800	0
12/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.18400	0.17300	0
12/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.40300	2.49400	0
12/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.18000	0.16900	0
12/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.44900	2.54000	0
12/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.17600	0.16500	0
12/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.49500	2.58600	0
12/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.17200	0.16200	0
12/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.54100	2.63300	0
12/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.16800	0.15800	0
12/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.58700	2.67900	0
12/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.16400	0.15500	0
12/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.63300	2.72600	0
12/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.16100	0.15200	0
12/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.68000	2.77300	0
12/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.15800	0.14900	0
12/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.72700	2.82000	0
12/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.03300	0.03100	0
12/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.91600	3.01200	0
12/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.03200	0.03000	0
12/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.96500	3.06100	0
12/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.03100	0.02900	0
12/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.01400	3.11000	0
12/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.03000	0.02800	0
12/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.06300	3.15900	0
12/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02900	0.02700	0
12/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.11200	3.20800	0
12/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02800	0.02700	0
12/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.16100	3.25800	0
12/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.31600	3.41100	0
12/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.36600	3.46100	0
12/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.41600	3.51000	0
12/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.02500	0.02400	0
12/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.35800	3.45500	0
12/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.12700	0.12000	0
12/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.24600	3.34100	0
12/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.02400	0.02200	0
12/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.45700	3.55300	0
12/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.02300	0.02200	0
12/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.50600	3.60300	0
12/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.02200	0.02100	0
12/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.55500	3.65200	0
12/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.02200	0.02100	0
12/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.60500	3.70200	0
12/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.02100	0.02000	0
12/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.65400	3.75100	0
12/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.02100	0.01900	0
12/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.70400	3.80000	0
12/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.02000	0.01900	0
12/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.75300	3.85000	0
12/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.90500	4.00000	0
12/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01900	0.01800	0
12/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.80200	3.89900	0
12/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01900	0.01800	0
12/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.85200	3.94900	0
12/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01800	0.01700	0
12/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.90100	3.99800	0
12/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01800	0.01600	0
12/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.95100	4.04700	0
12/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01700	0.01500	0
12/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.00000	4.09600	0
12/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.05400	0.05100	0
12/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.95500	4.05200	0
12/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.05300	0.05000	0
12/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.00400	4.10100	0
12/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.05200	0.04900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.05300	4.15000	0
12/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09700	0.09200	0
12/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.01600	4.11300	0
12/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09500	0.09000	0
12/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.06400	4.16100	0
12/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09400	0.08800	0
12/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.11300	4.20900	0
12/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.09200	0.08700	0
12/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.16100	4.25800	0
12/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.09000	0.08500	0
12/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.20900	4.30600	0
12/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08800	0.08400	0
12/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.25700	4.35500	0
12/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.08700	0.08200	0
12/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.30600	4.40300	0
12/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.08500	0.08100	0
12/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.35400	4.45200	0
12/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.08400	0.07900	0
12/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.40300	4.50000	0
12/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.08200	0.07800	0
12/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.45100	4.54900	0
12/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.08100	0.07700	0
12/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.50000	4.59800	0
12/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.08000	0.07500	0
12/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.54900	4.64600	0
12/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.07800	0.07400	0
12/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.59700	4.69500	0
12/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.07700	0.07300	0
12/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.64600	4.74400	0
12/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.88800	4.98500	0
12/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.93800	5.03500	0
12/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.98800	5.08500	0
12/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.03700	5.13400	0
12/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.08700	5.18400	0
12/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.13700	5.23400	0
12/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.31500	5.41000	0
12/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.36500	5.46000	0
12/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.41500	5.51000	0
12/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.33600	5.43300	0
12/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.06400	0.06100	0
12/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.18300	5.28200	0
12/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.43500	5.53300	0
12/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.48500	5.58300	0
12/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.53500	5.63300	0
12/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.71500	5.81000	0
12/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.63500	5.73200	0
12/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.68500	5.78200	0
12/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.73400	5.83200	0
12/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.78400	5.88200	0
12/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.83400	5.93200	0
12/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.01500	6.11000	0
12/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.93400	6.03200	0
12/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.98400	6.08200	0
12/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.02400	0.02200	0
12/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.92500	6.02300	0
12/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.02300	0.02200	0
12/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.97400	6.07300	0
12/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.02300	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.02400	6.12200	0
12/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.05100	0.04900	0
12/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.97000	6.07000	0
12/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.05100	0.04800	0
12/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.02000	6.11900	0
12/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.05000	0.04700	0
12/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.06900	6.16800	0
12/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.04900	0.04600	0
12/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.11800	6.21700	0
12/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.04800	0.04600	0
12/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.16700	6.26700	0
12/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.04800	0.04500	0
12/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.21700	6.31600	0
12/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.04700	0.04400	0
12/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.26600	6.36500	0
12/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.04600	0.04400	0
12/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.31500	6.41500	0
12/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.04500	0.04300	0
12/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.36400	6.46400	0
12/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.04500	0.04200	0
12/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.41400	6.51300	0
12/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.04400	0.04200	0
12/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.46300	6.56300	0
12/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.04300	0.04100	0
12/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.51200	6.61200	0
12/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.04300	0.04000	0
12/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.56200	6.66100	0
12/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.04200	0.04000	0
12/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.61100	6.71100	0
12/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.88400	6.98200	0
12/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.93400	7.03200	0
12/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.11500	7.21000	0
12/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.03400	7.13100	0
12/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.08400	7.18100	0
12/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.13300	7.23100	0
12/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.03600	0.03400	0
12/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.15500	7.25500	0
12/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.86500	7.96000	0
12/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.91500	8.01000	0
12/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.83300	7.93100	0
12/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.01500	8.11000	0
12/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.93300	8.03100	0
12/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.98300	8.08100	0
12/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.01000	0.00900	0
12/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.91100	8.01000	0
12/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00900	0.00800	0
12/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.96000	8.05900	0
12/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00900	0.00800	0
12/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.01000	8.10900	0
12/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02900	0.02700	0
12/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.94800	8.04800	0
12/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02900	0.02700	0
12/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.99800	8.09800	0
12/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02800	0.02600	0
12/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.04700	8.14700	0
12/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.02700	0.02500	0
12/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.09600	8.19600	0
12/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.02700	0.02500	0
12/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.14600	8.24600	0
12/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.02600	0.02400	0
12/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.19500	8.29500	0
12/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.02500	0.02400	0
12/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.24400	8.34500	0
12/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.02500	0.02300	0
12/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.29400	8.39400	0
12/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.02400	0.02300	0
12/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.34300	8.44400	0
12/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.02400	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.39300	8.49300	0
12/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.02300	0.02200	0
12/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.44200	8.54300	0
12/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.02300	0.02100	0
12/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.49200	8.59200	0
12/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.02200	0.02100	0
12/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.54100	8.64200	0
12/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.02200	0.02000	0
12/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.59100	8.69100	0
12/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.88300	8.98100	0
12/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.93300	9.03100	0
12/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.11500	9.21000	0
12/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.03300	9.13100	0
12/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.08300	9.18100	0
12/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.13300	9.23100	0
12/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.83300	9.93100	0
12/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.57870	12.39730	1,101
12/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.31800	4.14500	0
12/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.47400	4.29800	0
12/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
12/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.21800	4.04500	0
12/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.16800	3.99500	0
12/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.32500	4.14800	0
12/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.22500	4.04900	0
12/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.17500	3.99900	0
12/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.12600	3.94900	0
12/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.02600	3.85000	0
12/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
12/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.97600	3.80000	0
12/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00300	0.00400	0
12/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.71800	3.54600	0
12/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.66800	3.49600	0
12/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
12/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.82700	3.65100	0
12/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00400	0.00500	0
12/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.77700	3.60100	0
12/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00500	0
12/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.72700	3.55100	0
12/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00400	0.00500	0
12/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.67800	3.50200	0
12/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00600	0
12/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.62800	3.45200	0
12/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00600	0
12/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.57800	3.40200	0
12/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00600	0
12/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.52800	3.35300	0
12/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00500	0.00700	0
12/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.47900	3.30300	0
12/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00600	0.00700	0
12/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.42900	3.25300	0
12/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00600	0.00700	0
12/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.37900	3.20400	0
12/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00600	0.00800	0
12/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.33000	3.15400	0
12/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00700	0.00800	0
12/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.28000	3.10500	0
12/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00700	0.00900	0
12/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.23100	3.05500	0
12/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00800	0.00900	0
12/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.18100	3.00600	0
12/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00800	0.01000	0
12/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.13200	2.95600	0
12/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00900	0.01000	0
12/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.08200	2.90700	0
12/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.03300	2.85700	0
12/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01000	0.01100	0
12/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.98300	2.80800	0
12/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.01000	0.01200	0
12/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.93300	2.75800	0
12/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01000	0.01200	0
12/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.88400	2.70900	0
12/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01100	0.01300	0
12/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.83400	2.65900	0
12/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.01100	0.01300	0
12/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.78500	2.61000	0
12/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01200	0.01400	0
12/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.73600	2.56000	0
12/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01300	0.01400	0
12/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.68600	2.51100	0
12/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01300	0.01500	0
12/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.63700	2.46200	0
12/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01400	0.01600	0
12/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.58700	2.41200	0
12/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01400	0.01600	0
12/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.53800	2.36300	0
12/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01500	0.01700	0
12/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.48900	2.31400	0
12/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01600	0.01800	0
12/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.43900	2.26500	0
12/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01600	0.01900	0
12/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.39000	2.21600	0
12/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01700	0.02000	0
12/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.34100	2.16700	0
12/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01800	0.02100	0
12/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.29200	2.11800	0
12/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01900	0.02200	0
12/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.24300	2.06900	0
12/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02000	0.02300	0
12/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.19400	2.02000	0
12/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02100	0.02400	0
12/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.14500	1.97200	0
12/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02200	0.02600	0
12/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.09600	1.92500	0
12/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02300	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.04800	1.87800	0
12/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02500	0.03200	0
12/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.00000	1.83100	0
12/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02700	0.03500	0
12/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.95300	1.78400	0
12/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03000	0.03800	0
12/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.90600	1.73800	0
12/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03300	0.04200	0
12/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.85900	1.69200	0
12/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03600	0.04600	0
12/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.81200	1.64600	0
12/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03900	0.05000	0
12/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.76500	1.60100	0
12/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.04200	0.05500	0
12/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.71900	1.55600	0
12/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.04600	0.06000	0
12/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.67300	1.51100	0
12/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.05000	0.06500	0
12/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.62800	1.46700	0
12/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.05500	0.07100	0
12/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.58200	1.42300	0
12/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.05900	0.07700	0
12/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.53800	1.38000	0
12/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.06500	0.08400	0
12/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.49300	1.33700	0
12/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.07000	0.09100	0
12/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.44900	1.29400	0
12/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.07600	0.09800	0
12/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.40500	1.25200	0
12/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.08200	0.10600	0
12/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.36200	1.21100	0
12/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.08900	0.11500	0
12/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.31900	1.17000	0
12/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.09600	0.12400	0
12/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.27600	1.12900	0
12/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.10300	0.13300	0
12/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.23400	1.09200	0
12/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.11100	0.14600	0
12/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.19200	1.05500	0
12/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.11900	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.15400	1.01900	0
12/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.13100	0.17300	0
12/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.11600	0.98400	0
12/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.14300	0.18800	0
12/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.07900	0.95000	0
12/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.15600	0.20400	0
12/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.04200	0.91600	0
12/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.16900	0.22000	0
12/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.00700	0.88400	0
12/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.18400	0.23800	0
12/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.97200	0.85200	0
12/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.19900	0.25600	0
12/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.93800	0.82100	0
12/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.21500	0.27500	0
12/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.90400	0.79100	0
12/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.23100	0.29500	0
12/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.87200	0.76100	0
12/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.24900	0.31500	0
12/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.84000	0.73300	0
12/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.26700	0.33700	0
12/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.81000	0.70500	0
12/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.28700	0.35900	0
12/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.78000	0.67800	0
12/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.30700	0.38200	0
12/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.75000	0.65200	0
12/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.32700	0.40600	0
12/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.72200	0.62700	0
12/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.34900	0.43100	0
12/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.69400	0.60200	28
12/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.37100	0.45600	0
12/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.66800	0.57900	0
12/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.39500	0.48300	0
12/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.64200	0.55600	0
12/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.41900	0.51000	0
12/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.61600	0.53400	0
12/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.44300	0.53800	0
12/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.59200	0.51400	0
12/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.46900	0.56800	0
12/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.56800	0.49500	0
12/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.49500	0.59900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.54800	0.47700	0
12/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.52500	0.63100	0
12/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.52800	0.46000	0
12/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.55500	0.66400	0
12/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.50900	0.44300	8,032
12/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.58600	0.69700	0
12/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.49000	0.42700	0
12/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.61700	0.73100	0
12/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.47300	0.41200	0
12/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.65000	0.76600	0
12/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.45600	0.39700	0
12/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.68300	0.80100	0
12/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.43900	0.38300	0
12/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.71600	0.83700	0
12/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.65000	0.60400	0
12/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.75100	0.88700	0
12/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.42400	0.37000	0
12/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.75100	0.87400	0
12/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.62800	0.58400	0
12/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.77900	0.91700	0
12/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.40900	0.35600	0
12/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.78600	0.91000	0
12/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.64700	0.56400	0
12/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.84800	0.94700	0
12/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.39400	0.34400	0
12/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.82100	0.94800	0
12/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.38000	0.33200	0
12/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.85700	0.98600	0
12/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.36700	0.32000	0
12/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.89400	1.02400	0
12/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.35400	0.30900	0
12/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.93100	1.06300	0
12/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.34200	0.29900	0
12/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.96900	1.10300	0
12/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.33000	0.28800	0
12/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.00700	1.14200	0
12/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.31800	0.27800	0
12/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.04500	1.18200	0
12/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.30700	0.26900	0
12/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.08400	1.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.29700	0.26000	0
12/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.12400	1.26400	0
12/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.28700	0.25100	0
12/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.16400	1.30500	0
12/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.27700	0.24300	0
12/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.20400	1.34700	0
12/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.26800	0.23500	0
12/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.24500	1.38900	0
12/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.25900	0.22700	11,194
12/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.28600	1.43100	0
12/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.25000	0.22000	0
12/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.32700	1.47400	0
12/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.24200	0.21300	0
12/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.36900	1.51700	0
12/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.23400	0.20600	0
12/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.41100	1.56000	0
12/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.22700	0.20000	0
12/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.45400	1.60400	0
12/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.22000	0.19300	0
12/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.49700	1.64700	0
12/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.21300	0.18700	0
12/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.54000	1.69100	0
12/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.20600	0.18200	0
12/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.58300	1.73600	0
12/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.19900	0.17600	0
12/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.62600	1.78000	0
12/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.19300	0.17100	0
12/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.67000	1.82500	0
12/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.18700	0.16600	0
12/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.71400	1.87000	0
12/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.18200	0.16100	0
12/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.75900	1.91500	0
12/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.17600	0.15600	0
12/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.80300	1.96000	0
12/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.17100	0.15100	0
12/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.84800	2.00500	0
12/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.16600	0.14700	0
12/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.89300	2.05100	0
12/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.16100	0.14300	0
12/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.93800	2.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.15600	0.13900	0
12/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.98300	2.14300	0
12/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.15200	0.13400	0
12/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.02900	2.18800	0
12/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.14800	0.13000	0
12/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.07500	2.23400	0
12/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14300	0.12600	0
12/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.12000	2.28000	0
12/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13800	0.12200	8,032
12/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.16500	2.32600	0
12/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.02000	0.01600	0
12/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.30200	2.47100	0
12/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.12900	0.11400	0
12/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.25600	2.41800	0
12/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12500	0.11000	0
12/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.30200	2.46400	0
12/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12100	0.10700	0
12/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.34800	2.51100	0
12/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11700	0.10400	0
12/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.39400	2.55800	0
12/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.11400	0.10000	0
12/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.44100	2.60400	0
12/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.11000	0.09700	0
12/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.48700	2.65100	0
12/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10700	0.09400	0
12/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.53400	2.69800	0
12/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10300	0.09100	0
12/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.58000	2.74500	0
12/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.10000	0.08900	0
12/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.62700	2.79300	0
12/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09700	0.08600	0
12/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.67400	2.84000	0
12/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09400	0.08300	0
12/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.72100	2.88700	0
12/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09100	0.08100	0
12/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.76800	2.93500	0
12/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08900	0.07800	0
12/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.81600	2.98200	0
12/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08600	0.07600	0
12/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.86300	3.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08400	0.07400	0
12/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.91100	3.07800	0
12/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.08100	0.07200	0
12/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.95800	3.12600	0
12/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07900	0.07000	0
12/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.00600	3.17400	0
12/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07600	0.06800	0
12/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.05300	3.22200	0
12/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07400	0.06600	0
12/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.10100	3.27000	0
12/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07200	0.06400	0
12/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.14900	3.31800	0
12/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.07000	0.06200	0
12/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.19700	3.36600	0
12/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06800	0.06000	0
12/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.24500	3.41400	0
12/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06600	0.05900	0
12/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.29300	3.46300	0
12/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06400	0.05700	0
12/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.34100	3.51100	0
12/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06300	0.05600	0
12/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.39000	3.56000	0
12/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.06100	0.05400	0
12/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.43800	3.60800	0
12/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05900	0.05300	0
12/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.48600	3.65700	0
12/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05800	0.05100	0
12/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.53500	3.70500	0
12/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05600	0.05000	0
12/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.58300	3.75400	0
12/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05500	0.04900	0
12/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.63200	3.80300	0
12/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05300	0.04700	0
12/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.68000	3.85100	0
12/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.05200	0.04600	0
12/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.72900	3.90000	0
12/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.05100	0.04500	0
12/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.77800	3.94900	0
12/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04900	0.04400	0
12/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.82600	3.99800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04800	0.04300	0
12/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.87500	4.04700	0
12/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04700	0.04100	0
12/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.92400	4.09500	0
12/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04600	0.03900	0
12/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.97300	4.14300	0
12/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04400	0.03700	0
12/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.02100	4.19100	0
12/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04200	0.03600	0
12/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.06900	4.24000	0
12/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.04000	0.03400	0
12/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.11700	4.28800	0
12/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03800	0.03200	0
12/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.16500	4.33600	0
12/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03600	0.03100	0
12/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.21300	4.38500	0
12/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03500	0.03000	0
12/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.26200	4.43400	0
12/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03300	0.02800	0
12/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.31000	4.48200	0
12/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03200	0.02700	0
12/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.35900	4.53100	0
12/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03000	0.02600	0
12/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.40700	4.58000	0
12/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02900	0.02400	0
12/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.45600	4.62800	0
12/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02700	0.02300	0
12/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.50400	4.67700	0
12/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02600	0.02200	0
12/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.55300	4.72600	0
12/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02500	0.02100	0
12/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.60200	4.77500	0
12/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02400	0.02000	0
12/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.65100	4.82400	0
12/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02300	0.01900	0
12/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.70000	4.87300	0
12/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02100	0.01800	0
12/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.74800	4.92200	0
12/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02000	0.01700	0
12/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.79700	4.97100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01900	0.01700	0
12/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.84600	5.02100	0
12/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01900	0.01600	0
12/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.89600	5.07000	0
12/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01800	0.01500	0
12/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.94500	5.11900	0
12/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01700	0.01400	0
12/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.99400	5.16800	0
12/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01600	0.01400	0
12/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.04300	5.21800	0
12/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01500	0.01300	0
12/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.09200	5.26700	0
12/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01400	0.01200	11,194
12/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.14100	5.31600	0
12/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01400	0.01200	0
12/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.19100	5.36600	0
12/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01300	0.01100	0
12/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.24000	5.41500	0
12/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01200	0.01100	0
12/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.28900	5.46500	0
12/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01200	0.01000	0
12/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.33900	5.51400	0
12/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01100	0.01000	0
12/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.38800	5.56400	0
12/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01100	0.00900	0
12/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.43800	5.61300	0
12/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01000	0.00900	0
12/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.48700	5.66300	0
12/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.01000	0.00800	0
12/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.53700	5.71200	0
12/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00900	0.00800	0
12/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.58600	5.76200	0
12/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00900	0.00700	0
12/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.63600	5.81100	0
12/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00800	0.00700	0
12/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.68500	5.86100	0
12/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00800	0.00700	0
12/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.73500	5.91100	0
12/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00600	0
12/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.78400	5.96000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00600	0
12/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.83400	6.01000	0
12/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00700	0.00600	0
12/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.88400	6.06000	0
12/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00600	0
12/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.93300	6.11000	0
12/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
12/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.98300	6.16000	0
12/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00600	0.00500	0
12/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.03300	6.20900	0
12/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00600	0.00500	0
12/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.08300	6.25900	0
12/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00600	0.00500	0
12/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.13300	6.30900	0
12/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00600	0.00500	0
12/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.18300	6.35900	0
12/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
12/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.23200	6.40900	0
12/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00500	0.00500	0
12/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.28200	6.45900	0
12/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00500	0.00500	0
12/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.33200	6.50900	0
12/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00500	0.00500	0
12/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.38200	6.55900	0
12/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.43200	6.60800	0
12/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.48200	6.65800	0
12/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.53200	6.70800	0
12/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.58200	6.75800	0
12/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.63100	6.80800	0
12/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.68100	6.85800	0
12/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.73100	6.90800	0
12/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.78100	6.95800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.83100	7.00800	0
12/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.88100	7.05800	0
12/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.93100	7.10800	0
12/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.98100	7.15700	0
12/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.03100	7.20700	0
12/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.08100	7.25700	0
12/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.13100	7.30700	0
12/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.18000	7.35700	0
12/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.23000	7.40700	0
12/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.28000	7.45700	0
12/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.33000	7.50700	0
12/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.38000	7.55700	0
12/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.43000	7.60700	0
12/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.48000	7.65700	0
12/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.53000	7.70700	0
12/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.58000	7.75700	0
12/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.63000	7.80700	0
12/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.68000	7.85700	0
12/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.73000	7.90700	0
12/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.78000	7.95600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.83000	8.00600	0
12/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.88000	8.05600	0
12/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.93000	8.10600	0
12/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.97900	8.15600	0
12/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.02900	8.20600	0
12/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.28200	8.45500	0
12/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.33200	8.50500	0
12/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.17900	8.35600	0
12/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.22900	8.40600	0
12/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.27900	8.45600	0
12/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.32900	8.50600	0
12/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.37900	8.55500	0
12/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.42900	8.60500	0
12/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.47900	8.65500	0
12/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.52900	8.70500	0
12/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.57800	8.75500	0
12/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.62800	8.80500	0
12/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.67800	8.85500	0
12/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.72800	8.90500	0
12/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.77800	8.95500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.82800	9.00500	0
12/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.87800	9.05500	0
12/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.92800	9.10500	0
12/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.97800	9.15500	0
12/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.02800	9.20500	0
12/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.07800	9.25500	0
12/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.12800	9.30500	0
12/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.17800	9.35500	0
12/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.22800	9.40500	0
12/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.27800	9.45500	0
12/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.32800	9.50500	0
12/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.37800	9.55500	0
12/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.42800	9.60500	0
12/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.47800	9.65500	0
12/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.52800	9.70500	0
12/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.57800	9.75500	0
12/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.62800	9.80400	0
12/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.67800	9.85400	0
12/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.72800	9.90400	0
12/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.77700	9.95400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.82700	10.00400	0
12/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.87700	10.05400	0
12/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.92700	10.10400	0
12/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.97700	10.15400	0
12/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08410	0.08200	0
12/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01445	0.01263	0
12/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00035	0.00063	0
12/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00739	0.00630	0
12/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00329	0.00430	0
12/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00377	0.00322	0
12/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00967	0.01122	0
12/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.48580	11.33930	150
12/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.83200	3.69600	0
12/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.78200	3.64600	0
12/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.73200	3.59600	0
12/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.68200	3.54600	0
12/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.82100	3.68200	0
12/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
12/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.77100	3.63200	0
12/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00200	0
12/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.72200	3.58200	0
12/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.67200	3.53300	0
12/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.62200	3.48300	0
12/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.57200	3.43300	0
12/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.52200	3.38300	0
12/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.28200	3.14600	0
12/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.42200	3.28300	0
12/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.37300	3.23400	0
12/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00300	0.00400	0
12/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.32300	3.18400	0
12/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00300	0.00400	0
12/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.65100	3.50600	0
12/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01500	0.01700	0
12/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.60100	3.45600	0
12/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01500	0.01700	0
12/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.55200	3.40700	0
12/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01600	0.01800	0
12/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.50200	3.35700	0
12/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01800	0
12/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.88300	2.74700	0
12/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.40400	3.25800	0
12/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01800	0.01900	0
12/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.97400	2.83600	0
12/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00600	0
12/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.30500	3.16000	0
12/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01900	0.02100	0
12/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.25500	3.11000	0
12/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.02100	0
12/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.82500	2.68700	0
12/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00500	0.00700	0
12/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.77600	2.63700	0
12/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00600	0.00700	0
12/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	3.10700	2.96400	0
12/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02100	0.02500	0
12/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.67600	2.53800	0
12/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00600	0.00800	0
12/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.62700	2.48800	0
12/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00700	0.00800	0
12/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.96000	2.81900	0
12/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02400	0.03000	0
12/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.52800	2.38900	0
12/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00800	0.00900	0
12/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.28300	2.14800	0
12/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.42800	2.29000	0
12/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.01000	0
12/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.37900	2.24100	0
12/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.01100	0
12/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.33000	2.19200	0
12/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01000	0.01200	0
12/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.67200	2.53300	0
12/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03600	0.04400	0
12/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.62400	2.48600	0
12/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03800	0.04700	0
12/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.57600	2.43800	0
12/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04000	0.04900	0
12/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.52900	2.39200	0
12/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04300	0.05300	0
12/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.88500	1.74900	0
12/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.43500	2.29800	0
12/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04900	0.05900	0
12/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.98500	1.85100	0
12/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01500	0.02100	0
12/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.34100	2.20500	0
12/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05500	0.06600	0
12/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.29400	2.15900	0
12/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05800	0.07000	0
12/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.84000	1.70700	0
12/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02000	0.02700	0
12/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.79200	1.66000	0
12/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02200	0.03000	0
12/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.15600	2.02400	0
12/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07000	0.08500	0
12/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.69700	1.56600	0
12/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02700	0.03600	0
12/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.64900	1.51900	0
12/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02900	0.03900	0
12/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	2.02000	1.89300	0
12/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08400	0.10400	0
12/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.55500	1.42700	0
12/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03500	0.04700	0
12/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.29000	1.15700	0
12/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00800	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.46300	1.33600	0
12/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04300	0.05600	0
12/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.41600	1.29100	0
12/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04600	0.06100	0
12/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.37100	1.24600	0
12/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05100	0.06600	0
12/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.76100	1.64000	0
12/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.12500	0.15100	0
12/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.71900	1.60000	0
12/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.13300	0.16100	0
12/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.67700	1.55900	0
12/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.14100	0.17000	0
12/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.63600	1.51900	0
12/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.15000	0.18000	0
12/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.90500	0.78400	0
12/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02300	0.03800	0
12/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.55500	1.44100	0
12/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.16900	0.20200	0
12/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.06400	0.95800	0
12/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.09400	0.12800	0
12/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.47600	1.36400	0
12/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.19000	0.22500	0
12/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.43700	1.32700	0
12/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.20100	0.23800	0
12/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.94800	0.84900	20
12/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.12800	0.16900	271
12/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.91000	0.81400	0
12/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.14000	0.18400	0
12/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.32300	1.22400	0
12/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.23700	0.28500	0
12/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.83900	0.74700	0
12/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.16900	0.21700	0
12/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.80400	0.71500	0
12/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.18400	0.23500	0
12/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.21700	1.13100	0
12/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.28100	0.34200	0
12/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.73700	0.65400	0
12/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.21700	0.27400	0
12/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.42400	0.34500	0
12/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.14200	0.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.67500	0.59700	0
12/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.25500	0.31700	0
12/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.64500	0.56900	0
12/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.27500	0.33900	0
12/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.61500	0.54300	0
12/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.29500	0.36300	0
12/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	1.03700	0.96300	0
12/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.40100	0.47400	0
12/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	1.01000	0.93700	0
12/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.42400	0.49800	0
12/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.98300	0.91200	0
12/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.44700	0.52300	0
12/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.95700	0.88700	0
12/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.47100	0.54800	0
12/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.22100	0.18100	0
12/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.33900	0.43500	0
12/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.90600	0.84000	0
12/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.52000	0.60100	0
12/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.44100	0.39500	0
12/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.47100	0.56500	0
12/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.85800	0.79500	0
12/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.57200	0.65600	0
12/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.83500	0.77300	0
12/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.59900	0.68400	0
12/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.38800	0.34900	25
12/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.56800	0.66900	0
12/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.37200	0.33400	0
12/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.60200	0.70400	0
12/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.76900	0.71500	0
12/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.68300	0.77600	0
12/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.34200	0.30800	0
12/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.67200	0.77800	0
12/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.32800	0.29600	0
12/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.70800	0.81600	0
12/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.71000	0.66300	0
12/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.77400	0.87400	0
12/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.30200	0.27300	0
12/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.78200	0.89300	0
12/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.08900	0.07500	0
12/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.80700	0.92900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.47700	0.43700	0
12/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.83800	0.94100	0
12/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.27800	0.25200	0
12/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.85800	0.97200	0
12/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.26700	0.24300	0
12/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.89700	1.01300	0
12/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.25700	0.23300	0
12/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.93700	1.05300	0
12/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.61200	0.57300	0
12/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.97600	1.08400	0
12/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.59700	0.55900	0
12/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.01100	1.12000	0
12/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.58300	0.54600	0
12/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.04700	1.15700	0
12/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.56900	0.53400	0
12/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.08300	1.19500	0
12/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.55500	0.52100	0
12/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.11900	1.23200	0
12/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.54200	0.50900	0
12/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.15600	1.27000	0
12/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.19600	0.18000	0
12/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.22600	1.35000	0
12/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.51700	0.48600	0
12/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.23100	1.34700	0
12/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.50500	0.47500	0
12/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.26900	1.38600	0
12/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.03600	0.03100	0
12/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.45400	1.58500	0
12/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.47200	0.44500	0
12/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.38600	1.50600	0
12/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.03000	0.02600	0
12/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.59800	1.73000	0
12/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.44100	0.41700	0
12/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.50500	1.62800	0
12/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.02700	0.02400	13,636
12/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.69500	1.82800	0
12/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.02400	0.02100	0
12/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.79200	1.92500	0
12/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.02300	0.02000	0
12/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.84100	1.97400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.02200	0.01900	0
12/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	1.89000	2.02300	0
12/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.38800	0.36800	0
12/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.75200	1.87900	0
12/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.02000	0.01600	0
12/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	1.98800	2.12000	0
12/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.37200	0.35300	0
12/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.83600	1.96400	0
12/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.01700	0.01400	0
12/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.08500	2.21800	0
12/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.01500	0.01300	0
12/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.13300	2.26700	0
12/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.01400	0.01200	0
12/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.18200	2.31600	0
12/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.01300	0.01100	0
12/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.23100	2.36500	0
12/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.01200	0.01000	0
12/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.28000	2.41400	0
12/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.01100	0.00900	0
12/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.32900	2.46300	0
12/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.09200	0.08500	0
12/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.27200	2.40500	0
12/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.08900	0.08200	0
12/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.31900	2.45200	0
12/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.08600	0.08000	0
12/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.36600	2.50000	0
12/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.08300	0.07700	0
12/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.41300	2.54700	0
12/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.08100	0.07500	0
12/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.46100	2.59500	0
12/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.07800	0.07300	0
12/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.50800	2.64300	0
12/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.07600	0.07000	0
12/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.55600	2.69000	0
12/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.72300	2.85800	0
12/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.07100	0.06600	0
12/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.65100	2.78600	0
12/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.06900	0.06400	0
12/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.69900	2.83400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.06700	0.06200	0
12/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.74700	2.88200	0
12/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.26300	0.24900	0
12/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.62700	2.76000	0
12/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.25800	0.24500	0
12/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.67200	2.80600	0
12/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.25300	0.24000	0
12/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.71700	2.85100	0
12/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.24800	0.23600	0
12/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.76200	2.89700	0
12/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.12100	3.25600	0
12/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.23900	0.22800	0
12/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.85300	2.98900	0
12/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.05400	0.05100	0
12/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.08400	3.22100	0
12/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.23100	0.22000	0
12/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	2.94500	3.08100	0
12/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.22700	0.21600	0
12/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	2.99100	3.12700	0
12/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.42000	3.55500	0
12/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.21500	0.20500	0
12/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.12900	3.26600	0
12/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.56900	3.70500	0
12/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.20500	0.19500	0
12/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.26900	3.40600	0
12/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.76900	3.90500	0
12/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.81900	3.95500	0
12/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	3.86900	4.00500	0
12/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.18600	0.17800	0
12/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.55000	3.68900	0
12/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	3.96900	4.10500	0
12/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.18000	0.17300	0
12/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.64400	3.78400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.06900	4.20500	0
12/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.11900	4.25400	0
12/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.16900	4.30400	0
12/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.21800	4.35400	0
12/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.26800	4.40400	0
12/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.31800	4.45400	0
12/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.02700	0.02500	0
12/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.20700	4.34500	0
12/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.02500	0.02400	0
12/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.25500	4.39400	0
12/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02400	0.02300	0
12/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.30400	4.44300	0
12/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02300	0.02200	0
12/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.35300	4.49200	0
12/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02100	0.02100	0
12/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.40100	4.54100	0
12/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02000	0.02000	0
12/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.45000	4.59000	0
12/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.01900	0.01900	0
12/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.49900	4.63900	0
12/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.71800	4.85400	0
12/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.01700	0.01700	0
12/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.59700	4.73700	0
12/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.01600	0.01600	0
12/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.64600	4.78600	0
12/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.01500	0.01500	0
12/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.69500	4.83500	0
12/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.13700	0.13200	0
12/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.50100	4.64300	0
12/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.13500	0.13000	0
12/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.54900	4.69100	0
12/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.13300	0.12800	0
12/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.59700	4.73900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.13100	0.12600	0
12/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.64500	4.78700	0
12/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.11800	5.25400	0
12/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.12800	0.12200	0
12/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.74200	4.88300	0
12/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01000	0.01100	0
12/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.04000	5.18100	0
12/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.12400	0.11900	0
12/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.83800	4.98000	0
12/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.12200	0.11700	0
12/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	4.88600	5.02800	0
12/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.11700	0.11300	0
12/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.03100	5.17400	0
12/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.11200	0.10800	0
12/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.17600	5.31900	0
12/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.10400	0.10000	0
12/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.46800	5.61100	0
12/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.10100	0.09800	0
12/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.56500	5.70900	0
12/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.16800	6.30400	0
12/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.21800	6.35400	0
12/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.26800	6.40400	0
12/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.31800	6.45400	0
12/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00200	0.00400	0
12/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.18200	6.32400	0
12/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00200	0.00400	0
12/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.23200	6.37400	0
12/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.28200	6.42300	0
12/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.33200	6.47300	0
12/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.38200	6.52300	0
12/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.43200	6.57300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.48200	6.62300	0
12/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.71800	6.85400	0
12/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.58200	6.72300	0
12/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.63200	6.77300	0
12/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.68200	6.82300	0
12/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.08100	0.07800	0
12/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.44500	6.58900	0
12/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.07900	0.07700	0
12/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.49300	6.63800	0
12/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.07800	0.07600	0
12/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.54200	6.68700	0
12/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.07700	0.07500	0
12/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.59100	6.73600	0
12/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.11800	7.25400	0
12/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.07500	0.07300	0
12/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.68900	6.83400	0
12/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.03200	7.17200	0
12/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.07300	0.07100	0
12/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.78700	6.93200	0
12/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.07200	0.07000	0
12/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.83600	6.98100	0
12/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.07000	0.06700	0
12/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	6.98400	7.12800	0
12/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.06700	0.06500	0
12/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.13100	7.27600	0
12/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.06200	0.06100	0
12/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.42600	7.57200	0
12/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.06100	0.05900	0
12/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.52500	7.67000	0
12/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.16800	8.30400	0
12/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.21800	8.35400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.26800	8.40400	0
12/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.31800	8.45400	0
12/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.18100	8.32100	0
12/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.23100	8.37100	0
12/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.28100	8.42100	0
12/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.33100	8.47100	0
12/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.38100	8.52100	0
12/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.43100	8.57100	0
12/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.48100	8.62100	0
12/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.71800	8.85400	0
12/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.58100	8.72100	0
12/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.63100	8.77100	0
12/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.68100	8.82000	0
12/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.04600	0.04300	0
12/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.41000	8.55400	0
12/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.04500	0.04200	0
12/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.45900	8.60300	0
12/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.04400	0.04100	0
12/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.50800	8.65200	0
12/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.04300	0.04000	0
12/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.55700	8.70100	0
12/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.11800	9.25400	0
12/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.04100	0.03900	0
12/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.65500	8.80000	0
12/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.03000	9.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.04000	0.03700	0
12/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.75400	8.89800	0
12/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.03900	0.03600	0
12/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.80300	8.94700	0
12/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.03600	0.03400	0
12/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	8.95000	9.09500	0
12/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.03400	0.03200	0
12/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.09800	9.24300	0
12/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.03000	0.02800	0
12/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.39400	9.53900	0
12/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.02900	0.02700	0
12/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.49300	9.63800	0
12/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	7.01030	6.95320	60
12/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.52100	4.46900	0
12/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.47100	4.41900	0
12/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.46800	4.41400	0
12/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.41800	4.36400	0
12/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.36800	4.31400	0
12/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.31800	4.26400	0
12/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.22100	4.16900	0
12/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.21800	4.16400	0
12/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.16800	4.11400	0
12/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.11800	4.06400	0
12/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.06800	4.01400	0
12/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	4.01800	3.96400	0
12/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.96800	3.91400	0
12/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.91800	3.86400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.86800	3.81400	0
12/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.81800	3.76400	0
12/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.76800	3.71400	0
12/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.71800	3.66400	0
12/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.52100	3.46900	0
12/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.47100	3.41900	0
12/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.46800	3.41400	0
12/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.41800	3.36400	0
12/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.36800	3.31400	0
12/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.31800	3.26400	0
12/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.22100	3.16900	0
12/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.21800	3.16400	0
12/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.16800	3.11400	0
12/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.11800	3.06400	0
12/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.06800	3.01400	0
12/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	3.01900	2.96400	0
12/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.96900	2.91400	0
12/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.91900	2.86400	0
12/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.86900	2.81400	0
12/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.81900	2.76400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.76900	2.71500	0
12/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.71900	2.66500	0
12/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.52100	2.46900	0
12/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.47100	2.41900	0
12/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.46900	2.41500	0
12/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.41900	2.36500	0
12/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.37000	2.31500	0
12/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.32000	2.26500	0
12/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00200	0.00100	0
12/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.22100	2.16900	0
12/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.22000	2.16600	0
12/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.17000	2.11600	0
12/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.12000	2.06600	0
12/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.07100	2.01700	0
12/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	2.02100	1.96700	0
12/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.97100	1.91700	0
12/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.92100	1.86700	0
12/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.87200	1.81800	0
12/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.82200	1.76800	0
12/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.77200	1.71800	0
12/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
12/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.72300	1.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00500	0.00500	0
12/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.52200	1.47000	0
12/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.47200	1.42100	0
12/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.47500	1.42100	0
12/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
12/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.42600	1.37200	0
12/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00800	0
12/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.37600	1.32300	0
12/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00900	0
12/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.32700	1.27400	0
12/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.01000	0
12/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.22300	1.17200	0
12/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.22900	1.17600	0
12/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01200	0
12/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.18000	1.12700	0
12/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01300	0
12/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.13100	1.07800	0
12/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01400	0
12/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.08200	1.02900	0
12/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01500	0
12/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.03400	0.98300	0
12/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01600	0.01900	0
12/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.98700	0.93700	0
12/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01900	0.02300	0
12/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.94200	0.89300	0
12/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02400	0.02900	0
12/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.89700	0.84900	0
12/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02900	0.03500	0
12/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.85300	0.80600	0
12/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03500	0.04200	0
12/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.81000	0.76400	0
12/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04200	0.05000	0
12/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.76800	0.72300	0
12/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05000	0.05900	0
12/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.64600	0.59900	0
12/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02500	0.03000	0
12/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.60100	0.55500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03000	0.03600	0
12/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.55700	0.51300	0
12/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03600	0.04400	0
12/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.51400	0.47100	0
12/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04300	0.05200	0
12/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.57500	0.53600	0
12/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.10700	0.12200	0
12/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.54100	0.50300	0
12/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12300	0.13900	0
12/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.50700	0.47100	0
12/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.13900	0.15700	0
12/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.47500	0.44000	0
12/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.15700	0.17600	0
12/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.44500	0.41100	0
12/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.17700	0.19700	0
12/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.41500	0.38300	0
12/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.19700	0.21900	0
12/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.38800	0.35700	0
12/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.22000	0.24300	0
12/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.36100	0.33200	0
12/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.24300	0.26800	0
12/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.33600	0.30800	0
12/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.26800	0.29400	0
12/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.43900	0.40900	0
12/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.33600	0.36300	0
12/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.31200	0.28900	0
12/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.29400	0.32500	0
12/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.29200	0.27000	0
12/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.32400	0.35600	0
12/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.27400	0.25300	0
12/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.35600	0.38900	0
12/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.25600	0.23600	0
12/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.38800	0.42200	0
12/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.24000	0.22100	0
12/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42200	0.45700	0
12/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.22500	0.20700	0
12/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.45700	0.49300	0
12/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.21100	0.19400	0
12/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.49300	0.53000	0
12/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.48400	1.53600	0
12/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00500	0.00400	0
12/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.53400	1.58500	0
12/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.05100	0.04800	0
12/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.58300	1.63400	0
12/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04900	0.04600	0
12/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.63100	1.68200	0
12/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.04700	0.04400	0
12/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.67900	1.73000	0
12/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04500	0.04200	0
12/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.72700	1.77800	0
12/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.78200	1.83300	0
12/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.04100	0.03800	0
12/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.82300	1.87400	0
12/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03900	0.03700	0
12/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.87100	1.92300	0
12/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03800	0.03500	0
12/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.92000	1.97100	0
12/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03600	0.03400	0
12/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.96800	2.02000	0
12/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.03500	0.03200	0
12/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.01700	2.06800	0
12/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.03300	0.03000	0
12/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.06500	2.11600	0
12/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.03000	0.02800	0
12/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.11200	2.16400	0
12/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02800	0.02600	0
12/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.16000	2.21200	0
12/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02600	0.02400	0
12/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.20800	2.26000	0
12/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02500	0.02200	0
12/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.25700	2.30800	0
12/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.02300	0.02100	0
12/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.30500	2.35700	0
12/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.47900	3.53100	0
12/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.52900	3.58100	0
12/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.53600	3.59000	0
12/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.58600	3.63900	0
12/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00400	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.63600	3.68900	0
12/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.68500	3.73900	0
12/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.77900	3.83100	0
12/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00300	0.00300	0
12/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.78500	3.83900	0
12/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.83500	3.88800	0
12/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00300	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.88500	3.93800	0
12/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.93400	3.98800	0
12/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	3.98400	4.03800	0
12/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.03400	4.08800	0
12/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.08400	4.13800	0
12/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.13400	4.18800	0
12/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.18400	4.23800	0
12/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.23400	4.28800	0
12/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
12/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.28400	4.33800	0
12/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.47900	5.53100	0
12/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.52900	5.58100	0
12/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.53300	5.58700	0
12/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.58300	5.63700	0
12/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.63300	5.68700	0
12/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.68300	5.73700	0
12/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.77900	5.83100	0
12/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.78300	5.83700	0
12/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.83300	5.88700	0
12/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.88300	5.93700	0
12/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.93300	5.98700	0
12/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	5.98300	6.03600	0
12/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.03300	6.08600	0
12/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.08200	6.13600	0
12/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.13200	6.18600	0
12/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.18200	6.23600	0
12/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.23200	6.28600	0
12/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.28200	6.33600	0
12/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.47900	7.53100	0
12/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.52900	7.58100	0
12/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.53200	7.58600	0
12/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.58200	7.63600	0
12/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.63200	7.68600	0
12/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.68200	7.73600	0
12/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.77900	7.83100	0
12/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.78200	7.83600	0
12/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.83200	7.88600	0
12/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.88200	7.93600	0
12/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.93200	7.98600	0
12/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	7.98200	8.03600	0
12/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.03200	8.08600	0
12/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.08200	8.13600	0
12/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.13200	8.18600	0
12/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.18200	8.23600	0
12/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.23200	8.28600	0
12/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.28200	8.33600	0
13/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.87070	7.93150	493
13/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.82100	4.88200	0
13/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.07800	4.13500	0
13/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.02800	4.08500	0
13/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.10800	4.16700	0
13/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.92800	3.98500	0
13/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.00800	4.06700	0
13/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.95800	4.01700	0
13/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.03900	4.10000	0
13/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.98900	4.05000	0
13/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.93900	4.00000	0
13/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.02200	4.08300	0
13/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.97200	4.03300	0
13/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.92200	3.98300	0
13/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.87300	3.93400	0
13/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.82300	3.88400	0
13/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.77300	3.83400	0
13/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.72300	3.78400	0
13/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.67300	3.73400	0
13/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.62400	3.68400	0
13/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.57400	3.63500	0
13/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.52400	3.58500	0
13/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.47400	3.53500	0
13/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.42500	3.48600	0
13/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.37500	3.43600	0
13/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.05800	3.11800	0
13/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.00900	3.06800	0
13/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.95900	3.01800	0
13/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.04100	3.10200	0
13/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.99100	3.05200	0
13/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.94200	3.00300	0
13/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.02800	3.08800	0
13/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00700	0.00700	0
13/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.97800	3.03900	0
13/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00700	0.00800	0
13/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.92800	2.98900	0
13/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00700	0.00800	0
13/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.87900	2.94000	0
13/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00800	0.00900	0
13/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.82900	2.89000	0
13/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00800	0.00900	0
13/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.78000	2.84100	0
13/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00900	0.01000	0
13/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.73000	2.79200	0
13/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00900	0.01100	0
13/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.68100	2.74200	0
13/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.01000	0.01100	0
13/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.63200	2.69300	0
13/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.01100	0.01200	0
13/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.58200	2.64400	0
13/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.01100	0.01300	0
13/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.53300	2.59400	0
13/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01200	0.01300	0
13/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.48300	2.54500	0
13/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01200	0.01400	0
13/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.43400	2.49600	0
13/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01300	0.01500	0
13/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.38500	2.44700	0
13/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01400	0.01600	0
13/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.06200	2.12100	0
13/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.01300	2.07200	0
13/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.96300	2.02200	0
13/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.04900	2.11000	0
13/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.00100	2.06100	0
13/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.01300	0.01200	0
13/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.95200	2.01100	0
13/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01400	0.01200	0
13/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.04100	2.10500	0
13/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.02000	0.02400	0
13/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.99400	2.05600	0
13/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.02300	0.02500	0
13/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.94600	2.00900	0
13/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.02500	0.02800	0
13/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.89900	1.96200	0
13/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02800	0.03100	0
13/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.85200	1.91500	0
13/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.03100	0.03400	0
13/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.80600	1.86800	0
13/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.03500	0.03700	0
13/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.76000	1.82200	0
13/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.03900	0.04100	0
13/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.71400	1.77600	0
13/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.04300	0.04500	0
13/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.66800	1.73100	0
13/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.04700	0.05000	0
13/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.62300	1.68500	0
13/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.05200	0.05400	0
13/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.57800	1.64000	0
13/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.05700	0.05900	0
13/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.53400	1.59600	0
13/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.06300	0.06500	0
13/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.49000	1.55200	0
13/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.06900	0.07100	0
13/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.44600	1.50800	0
13/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.07500	0.07700	0
13/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.09300	1.15200	0
13/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.03500	0.03500	0
13/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.04600	1.10600	0
13/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.03800	0.03900	0
13/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.00300	1.06000	0
13/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.04500	0.04300	0
13/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.11900	1.18100	0
13/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.08100	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.07900	1.13800	0
13/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.09100	0.08900	0
13/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.04000	1.09600	0
13/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.10200	0.09700	0
13/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.15600	1.21500	0
13/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.13500	0.13400	0
13/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.11900	1.17500	0
13/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14800	0.14400	0
13/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.08300	1.13900	0
13/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.16200	0.15800	0
13/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.04800	1.10400	0
13/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.17700	0.17300	0
13/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.01400	1.06900	0
13/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.19300	0.18800	0
13/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.98100	1.03500	0
13/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.21000	0.20400	0
13/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.94800	1.00300	0
13/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.22700	0.22200	0
13/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.91700	0.97000	0
13/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.24600	0.23900	0
13/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.88600	0.93900	0
13/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.26500	0.25800	0
13/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.85600	0.90900	0
13/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.28500	0.27800	0
13/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.82700	0.87900	0
13/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.30600	0.29800	0
13/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.79900	0.85000	0
13/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.32800	0.31900	0
13/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.77100	0.82300	0
13/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.35000	0.34200	0
13/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.74500	0.79500	0
13/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.37400	0.36400	0
13/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.38900	0.42900	0
13/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.33100	0.31200	0
13/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.36500	0.40400	390
13/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.35700	0.33700	130
13/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.34600	0.38100	100
13/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.38800	0.36400	0
13/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.49000	0.53700	0
13/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.45200	0.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.47000	0.51400	0
13/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.48200	0.46500	0
13/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.45100	0.49300	0
13/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.51300	0.49400	0
13/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.58100	0.62700	0
13/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.56000	0.54600	0
13/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.56200	0.60600	0
13/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.59100	0.57500	0
13/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.54300	0.58700	0
13/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.62200	0.60600	0
13/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.52600	0.56900	0
13/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.65500	0.63800	0
13/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.50900	0.55100	0
13/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.68800	0.67000	0
13/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.49300	0.53400	0
13/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.72200	0.70300	0
13/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.47700	0.51800	4,400
13/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.75600	0.73700	0
13/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.46200	0.50200	0
13/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.79100	0.77100	0
13/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.44700	0.48700	0
13/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.82600	0.80600	0
13/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.43300	0.47300	0
13/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.86200	0.84200	0
13/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.42000	0.45800	0
13/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.89900	0.87700	0
13/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.40700	0.44500	0
13/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.93600	0.91400	0
13/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.39500	0.43200	0
13/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.97400	0.95100	0
13/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.38300	0.41900	0
13/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	1.01200	0.98800	0
13/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.37100	0.40700	0
13/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.05000	1.02600	0
13/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.36000	0.39600	117
13/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.08900	1.06500	0
13/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.12400	0.14100	0
13/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.16600	1.12400	0
13/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.22700	0.25500	3,000
13/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.18900	1.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11300	0.13000	0
13/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.25500	1.21300	0
13/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10800	0.12400	0
13/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.30000	1.25700	0
13/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10300	0.11900	0
13/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.34500	1.30200	0
13/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09900	0.11400	0
13/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.39100	1.34700	0
13/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09500	0.11000	0
13/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.43700	1.39300	0
13/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.09100	0.10500	0
13/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.48300	1.43800	0
13/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.27900	0.30900	0
13/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.45800	1.42800	0
13/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.27100	0.30100	330
13/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.50000	1.47000	0
13/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16800	0.19100	0
13/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.58000	1.54200	0
13/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.07700	0.09000	21,795
13/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.66900	1.62300	0
13/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07400	0.08700	0
13/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.71600	1.67000	0
13/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15400	0.17500	0
13/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.71600	1.67600	0
13/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06900	0.08100	0
13/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.81100	1.76400	0
13/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06600	0.07800	26,596
13/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.85800	1.81100	0
13/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06400	0.07500	0
13/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.90600	1.85800	0
13/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.06200	0.07300	0
13/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.95400	1.90600	0
13/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05900	0.07000	0
13/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	2.00100	1.95300	0
13/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05700	0.06800	0
13/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.04900	2.00100	0
13/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05500	0.06600	0
13/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.09700	2.04900	0
13/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12200	0.14100	0
13/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.08400	2.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11900	0.13700	0
13/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.13100	2.08800	0
13/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11500	0.13400	0
13/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.17700	2.13500	0
13/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18700	0.21100	0
13/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.16600	2.13000	0
13/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18300	0.20700	0
13/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.21200	2.17600	0
13/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17800	0.20200	0
13/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.25700	2.22100	0
13/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17400	0.19700	300
13/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.30300	2.26600	0
13/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17000	0.19300	0
13/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.34900	2.31200	0
13/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16600	0.18800	0
13/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.39500	2.35700	0
13/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16200	0.18400	0
13/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.44100	2.40300	0
13/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15800	0.18000	0
13/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.48700	2.44900	0
13/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15400	0.17600	0
13/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.53300	2.49500	0
13/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15100	0.17200	0
13/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.58000	2.54100	0
13/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14700	0.16800	0
13/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.62600	2.58700	0
13/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14400	0.16400	0
13/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.67300	2.63300	0
13/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14100	0.16100	0
13/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.72000	2.68000	0
13/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13800	0.15800	0
13/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.76700	2.72700	0
13/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02600	0.03300	0
13/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.96800	2.91600	0
13/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02500	0.03200	0
13/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.01700	2.96500	0
13/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02500	0.03100	0
13/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.06700	3.01400	0
13/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02400	0.03000	0
13/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.11600	3.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02300	0.02900	0
13/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.16500	3.11200	0
13/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02200	0.02800	0
13/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.21400	3.16100	0
13/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.37200	3.31600	0
13/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.42200	3.36600	0
13/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.47200	3.41600	0
13/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01900	0.02500	0
13/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.41100	3.35800	0
13/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11000	0.12700	0
13/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.28900	3.24600	0
13/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01800	0.02400	0
13/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.51000	3.45700	0
13/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01700	0.02300	0
13/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.55900	3.50600	0
13/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01700	0.02200	0
13/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.60900	3.55500	0
13/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01600	0.02200	0
13/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.65800	3.60500	0
13/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01600	0.02100	0
13/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.70800	3.65400	0
13/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01500	0.02100	0
13/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.75700	3.70400	0
13/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01500	0.02000	0
13/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.80700	3.75300	0
13/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.96200	3.90500	0
13/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01500	0.01900	0
13/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.85700	3.80200	0
13/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01400	0.01900	0
13/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.90600	3.85200	0
13/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01400	0.01800	0
13/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.95600	3.90100	0
13/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01300	0.01800	0
13/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.00500	3.95100	0
13/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01200	0.01700	0
13/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.05400	4.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04500	0.05400	0
13/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.00700	3.95500	0
13/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04300	0.05300	0
13/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.05500	4.00400	0
13/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04200	0.05200	0
13/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.10400	4.05300	0
13/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08300	0.09700	0
13/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.06200	4.01600	0
13/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08100	0.09500	0
13/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.11000	4.06400	0
13/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08000	0.09400	0
13/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.15900	4.11300	0
13/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07800	0.09200	0
13/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.20700	4.16100	0
13/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07700	0.09000	0
13/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.25600	4.20900	0
13/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07500	0.08800	0
13/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.30400	4.25700	0
13/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07400	0.08700	0
13/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.35300	4.30600	0
13/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07200	0.08500	0
13/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.40100	4.35400	0
13/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07100	0.08400	0
13/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.45000	4.40300	0
13/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.07000	0.08200	0
13/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.49900	4.45100	0
13/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06800	0.08100	0
13/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.54700	4.50000	0
13/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06700	0.08000	0
13/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.59600	4.54900	0
13/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06600	0.07800	0
13/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.64500	4.59700	0
13/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06500	0.07700	0
13/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.69400	4.64600	0
13/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.94600	4.88800	0
13/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00500	0
13/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.99500	4.93800	0
13/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00500	0
13/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.04500	4.98800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.09500	5.03700	0
13/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.14500	5.08700	0
13/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.19500	5.13700	0
13/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.37200	5.31500	0
13/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.42200	5.36500	0
13/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.47200	5.41500	0
13/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.39400	5.33600	0
13/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05400	0.06400	0
13/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.23300	5.18300	0
13/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.49400	5.43500	0
13/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.54400	5.48500	0
13/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.59300	5.53500	0
13/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.77200	5.71500	0
13/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.69300	5.63500	0
13/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.74300	5.68500	0
13/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.79300	5.73400	0
13/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.84300	5.78400	0
13/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.89300	5.83400	0
13/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.07200	6.01500	0
13/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.99300	5.93400	0
13/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.04300	5.98400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01800	0.02400	0
13/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.98000	5.92500	0
13/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01700	0.02300	0
13/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.02900	5.97400	0
13/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01600	0.02300	0
13/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.07800	6.02400	0
13/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04200	0.05100	0
13/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.02100	5.97000	0
13/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04200	0.05100	0
13/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.07100	6.02000	0
13/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04100	0.05000	0
13/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.12000	6.06900	0
13/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.04000	0.04900	0
13/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.16900	6.11800	0
13/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03900	0.04800	0
13/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.21800	6.16700	0
13/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03900	0.04800	0
13/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.26800	6.21700	0
13/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03800	0.04700	0
13/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.31700	6.26600	0
13/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03700	0.04600	0
13/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.36600	6.31500	0
13/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03700	0.04500	0
13/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.41600	6.36400	0
13/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03600	0.04500	0
13/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.46500	6.41400	0
13/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03600	0.04400	0
13/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.51500	6.46300	0
13/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03500	0.04300	0
13/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.56400	6.51200	0
13/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03400	0.04300	0
13/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.61300	6.56200	0
13/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03400	0.04200	0
13/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.66300	6.61100	0
13/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.94200	6.88400	0
13/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.99200	6.93400	0
13/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.17200	7.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.09200	7.03400	0
13/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.14200	7.08400	0
13/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.19200	7.13300	0
13/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02800	0.03600	0
13/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.20700	7.15500	0
13/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.92200	7.86500	0
13/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.97200	7.91500	0
13/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.89200	7.83300	0
13/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.07200	8.01500	0
13/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.99200	7.93300	0
13/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.04200	7.98300	0
13/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.01000	0
13/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.96300	7.91100	0
13/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00900	0
13/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.01300	7.96000	0
13/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00900	0
13/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.06300	8.01000	0
13/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02300	0.02900	0
13/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.00200	7.94800	0
13/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02200	0.02900	0
13/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.05100	7.99800	0
13/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02100	0.02800	0
13/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.10000	8.04700	0
13/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.02100	0.02700	0
13/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.15000	8.09600	0
13/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.02000	0.02700	0
13/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.19900	8.14600	0
13/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.02000	0.02600	0
13/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.24900	8.19500	0
13/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01900	0.02500	0
13/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.29800	8.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01900	0.02500	0
13/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.34800	8.29400	0
13/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01800	0.02400	0
13/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.39700	8.34300	0
13/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01800	0.02400	0
13/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.44700	8.39300	0
13/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01800	0.02300	0
13/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.49700	8.44200	0
13/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01700	0.02300	0
13/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.54600	8.49200	0
13/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01700	0.02200	0
13/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.59600	8.54100	0
13/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01600	0.02200	0
13/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.64500	8.59100	0
13/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.94200	8.88300	0
13/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.99200	8.93300	0
13/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.17200	9.11500	0
13/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.09200	9.03300	0
13/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.14200	9.08300	0
13/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.19200	9.13300	0
13/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.89200	9.83300	0
13/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.57880	12.57870	1,101
13/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.31900	4.31800	0
13/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.47400	4.47400	0
13/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.21900	4.21800	0
13/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.16900	4.16800	0
13/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.32500	4.32500	0
13/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.22500	4.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.17500	4.17500	0
13/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.12600	4.12600	0
13/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.02600	4.02600	0
13/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.97700	3.97600	0
13/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.71900	3.71800	0
13/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.66900	3.66800	0
13/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.82700	3.82700	0
13/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.77700	3.77700	0
13/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.72800	3.72700	0
13/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.67800	3.67800	0
13/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.62800	3.62800	0
13/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.57800	3.57800	0
13/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.52900	3.52800	0
13/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.47900	3.47900	0
13/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00500	0.00600	0
13/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.42900	3.42900	0
13/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00500	0.00600	0
13/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.38000	3.37900	0
13/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00600	0.00600	0
13/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.33000	3.33000	0
13/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00600	0.00700	0
13/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.28100	3.28000	0
13/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00700	0.00700	0
13/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.23100	3.23100	0
13/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00700	0.00800	0
13/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.18100	3.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00700	0.00800	0
13/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.13200	3.13200	0
13/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00800	0.00900	0
13/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.08300	3.08200	0
13/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00900	0.00900	0
13/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.03300	3.03300	0
13/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00900	0.01000	0
13/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.98300	2.98300	0
13/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00900	0.01000	0
13/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.93400	2.93300	0
13/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01000	0.01000	0
13/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.88400	2.88400	0
13/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01000	0.01100	0
13/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.83500	2.83400	0
13/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.01100	0.01100	0
13/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.78500	2.78500	0
13/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01100	0.01200	0
13/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.73600	2.73600	0
13/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01200	0.01300	0
13/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.68600	2.68600	0
13/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01200	0.01300	0
13/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.63700	2.63700	0
13/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01300	0.01400	0
13/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.58800	2.58700	0
13/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01400	0.01400	0
13/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.53800	2.53800	0
13/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01400	0.01500	0
13/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.48900	2.48900	0
13/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01500	0.01600	0
13/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.44000	2.43900	0
13/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01600	0.01600	0
13/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.39000	2.39000	0
13/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01600	0.01700	0
13/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.34100	2.34100	0
13/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01700	0.01800	0
13/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.29200	2.29200	0
13/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01800	0.01900	0
13/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.24300	2.24300	0
13/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01900	0.02000	0
13/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.19400	2.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02000	0.02100	0
13/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.14500	2.14500	0
13/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02100	0.02200	0
13/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.09600	2.09600	0
13/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02200	0.02300	0
13/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.04700	2.04800	0
13/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02300	0.02500	0
13/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.99900	2.00000	0
13/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02500	0.02700	0
13/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.95200	1.95300	0
13/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02800	0.03000	0
13/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.90400	1.90600	0
13/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03000	0.03300	0
13/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.85700	1.85900	0
13/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03300	0.03600	0
13/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.81000	1.81200	0
13/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03600	0.03900	0
13/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.76300	1.76500	0
13/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03900	0.04200	0
13/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.71700	1.71900	0
13/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.04300	0.04600	0
13/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.67100	1.67300	0
13/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04700	0.05000	0
13/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.62500	1.62800	0
13/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.05100	0.05500	0
13/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.57900	1.58200	0
13/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.05500	0.05900	0
13/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.53400	1.53800	0
13/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.06000	0.06500	0
13/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.48900	1.49300	0
13/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.06500	0.07000	0
13/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.44500	1.44900	0
13/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.07100	0.07600	0
13/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.40100	1.40500	0
13/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.07700	0.08200	0
13/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.35700	1.36200	0
13/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.08300	0.08900	0
13/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.31300	1.31900	0
13/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.08900	0.09600	0
13/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.27100	1.27600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.09700	0.10300	0
13/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.22800	1.23400	0
13/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.10400	0.11100	0
13/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.18600	1.19200	0
13/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.11200	0.11900	0
13/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.14500	1.15400	0
13/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.12100	0.13100	0
13/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.10700	1.11600	0
13/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.13300	0.14300	0
13/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.06900	1.07900	0
13/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.14500	0.15600	0
13/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.03200	1.04200	0
13/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.15800	0.16900	0
13/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.99600	1.00700	0
13/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.17200	0.18400	0
13/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.96100	0.97200	0
13/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.18700	0.19900	0
13/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.92700	0.93800	0
13/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.20300	0.21500	0
13/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.89400	0.90400	0
13/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.22000	0.23100	0
13/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.86100	0.87200	0
13/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.23700	0.24900	0
13/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.82900	0.84000	0
13/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.25500	0.26700	0
13/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.79800	0.81000	0
13/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.27400	0.28700	0
13/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.76800	0.78000	0
13/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.29400	0.30700	0
13/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.73900	0.75000	0
13/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.31500	0.32700	0
13/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.71000	0.72200	0
13/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.33600	0.34900	0
13/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.68300	0.69400	28
13/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.35900	0.37100	0
13/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.65600	0.66800	0
13/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.38200	0.39500	0
13/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.63000	0.64200	0
13/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.40600	0.41900	0
13/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.60500	0.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.43100	0.44300	0
13/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.58000	0.59200	0
13/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.45600	0.46900	0
13/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.55700	0.56800	0
13/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.48300	0.49500	0
13/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.53400	0.54800	0
13/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.51000	0.52500	0
13/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.51500	0.52800	0
13/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.54100	0.55500	0
13/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.49600	0.50900	8,032
13/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.57200	0.58600	0
13/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.47800	0.49000	0
13/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.60400	0.61700	0
13/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.46000	0.47300	0
13/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.63600	0.65000	0
13/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.44400	0.45600	0
13/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.67000	0.68300	0
13/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.42800	0.43900	0
13/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.70400	0.71600	0
13/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.64900	0.65000	0
13/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.75000	0.75100	0
13/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.41200	0.42400	0
13/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.73800	0.75100	0
13/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.62700	0.62800	0
13/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.77800	0.77900	0
13/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.39800	0.40900	0
13/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.77400	0.78600	0
13/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.64600	0.64700	0
13/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.84700	0.84800	0
13/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.38300	0.39400	0
13/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.80900	0.82100	0
13/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.37000	0.38000	0
13/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.84600	0.85700	0
13/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.35700	0.36700	0
13/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.88300	0.89400	0
13/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.34400	0.35400	0
13/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.92000	0.93100	0
13/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.33200	0.34200	0
13/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.95800	0.96900	0
13/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.32100	0.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.99700	1.00700	0
13/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.31000	0.31800	0
13/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.03600	1.04500	0
13/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.29900	0.30700	0
13/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.07500	1.08400	0
13/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.28900	0.29700	0
13/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.11500	1.12400	0
13/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.28000	0.28700	0
13/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.15600	1.16400	0
13/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.27000	0.27700	0
13/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.19600	1.20400	0
13/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.26100	0.26800	0
13/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.23700	1.24500	0
13/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.25300	0.25900	11,194
13/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.27900	1.28600	0
13/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.24500	0.25000	0
13/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.32100	1.32700	0
13/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.23700	0.24200	0
13/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.36300	1.36900	0
13/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.22900	0.23400	0
13/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.40500	1.41100	0
13/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.22200	0.22700	0
13/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.44800	1.45400	0
13/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.21500	0.22000	0
13/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.49100	1.49700	0
13/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.20800	0.21300	0
13/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.53400	1.54000	0
13/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.20200	0.20600	0
13/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.57800	1.58300	0
13/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.19600	0.19900	0
13/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.62200	1.62600	0
13/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.19000	0.19300	0
13/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.66600	1.67000	0
13/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.18400	0.18700	0
13/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.71000	1.71400	0
13/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.17900	0.18200	0
13/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.75500	1.75900	0
13/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.17300	0.17600	0
13/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.79900	1.80300	0
13/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.16800	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.84400	1.84800	0
13/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.16400	0.16600	0
13/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.89000	1.89300	0
13/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.15900	0.16100	0
13/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.93500	1.93800	0
13/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.15500	0.15600	0
13/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.98100	1.98300	0
13/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.15000	0.15200	0
13/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.02600	2.02900	0
13/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.14600	0.14800	0
13/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.07200	2.07500	0
13/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14200	0.14300	0
13/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.11800	2.12000	0
13/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13800	0.13800	8,032
13/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.16400	2.16500	0
13/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01700	0.02000	0
13/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.29800	2.30200	0
13/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.12900	0.12900	0
13/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.25500	2.25600	0
13/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12500	0.12500	0
13/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.30100	2.30200	0
13/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12100	0.12100	0
13/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.34700	2.34800	0
13/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11700	0.11700	0
13/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.39300	2.39400	0
13/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.11400	0.11400	0
13/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.44000	2.44100	0
13/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.11000	0.11000	0
13/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.48600	2.48700	0
13/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10700	0.10700	0
13/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.53300	2.53400	0
13/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10400	0.10300	0
13/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.58000	2.58000	0
13/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.10100	0.10000	0
13/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.62700	2.62700	0
13/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09800	0.09700	0
13/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.67400	2.67400	0
13/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09500	0.09400	0
13/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.72100	2.72100	0
13/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09200	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.76800	2.76800	0
13/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08900	0.08900	0
13/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.81500	2.81600	0
13/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08700	0.08600	0
13/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.86300	2.86300	0
13/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08400	0.08400	0
13/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.91000	2.91100	0
13/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.08200	0.08100	0
13/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.95800	2.95800	0
13/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.08000	0.07900	0
13/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.00600	3.00600	0
13/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07800	0.07600	0
13/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.05400	3.05300	0
13/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07500	0.07400	0
13/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.10100	3.10100	0
13/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07300	0.07200	0
13/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.14900	3.14900	0
13/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.07100	0.07000	0
13/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.19700	3.19700	0
13/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06900	0.06800	0
13/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.24500	3.24500	0
13/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06800	0.06600	0
13/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.29400	3.29300	0
13/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06600	0.06400	0
13/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.34200	3.34100	0
13/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06400	0.06300	0
13/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.39000	3.39000	0
13/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.06200	0.06100	0
13/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.43800	3.43800	0
13/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.06100	0.05900	0
13/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.48700	3.48600	0
13/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05900	0.05800	0
13/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.53500	3.53500	0
13/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05800	0.05600	0
13/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.58400	3.58300	0
13/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05600	0.05500	0
13/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.63200	3.63200	0
13/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05500	0.05300	0
13/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.68100	3.68000	0
13/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.05300	0.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.72900	3.72900	0
13/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.05200	0.05100	0
13/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.77800	3.77800	0
13/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.05100	0.04900	0
13/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.82700	3.82600	0
13/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.05000	0.04800	0
13/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.87600	3.87500	0
13/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04800	0.04700	0
13/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.92400	3.92400	0
13/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04700	0.04600	0
13/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.97300	3.97300	0
13/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04600	0.04400	0
13/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.02200	4.02100	0
13/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04400	0.04200	0
13/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.07000	4.06900	0
13/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.04200	0.04000	0
13/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.11800	4.11700	0
13/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.04000	0.03800	0
13/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.16600	4.16500	0
13/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03800	0.03600	0
13/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.21400	4.21300	0
13/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03600	0.03500	0
13/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.26200	4.26200	0
13/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03500	0.03300	0
13/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.31100	4.31000	0
13/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03300	0.03200	0
13/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.35900	4.35900	0
13/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03100	0.03000	0
13/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.40700	4.40700	0
13/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.03000	0.02900	0
13/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.45600	4.45600	0
13/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02900	0.02700	0
13/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.50500	4.50400	0
13/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02700	0.02600	0
13/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.55300	4.55300	0
13/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02600	0.02500	0
13/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.60200	4.60200	0
13/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02500	0.02400	0
13/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.65100	4.65100	0
13/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02300	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.69900	4.70000	0
13/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02200	0.02100	0
13/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.74800	4.74800	0
13/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02100	0.02000	0
13/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.79700	4.79700	0
13/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.02000	0.01900	0
13/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.84600	4.84600	0
13/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01900	0.01900	0
13/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.89500	4.89600	0
13/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01800	0.01800	0
13/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.94400	4.94500	0
13/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01700	0.01700	0
13/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.99300	4.99400	0
13/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01600	0.01600	0
13/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.04200	5.04300	0
13/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01500	0.01500	0
13/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.09100	5.09200	0
13/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01500	0.01400	11,194
13/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.14100	5.14100	0
13/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01400	0.01400	0
13/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.19000	5.19100	0
13/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01300	0.01300	0
13/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.23900	5.24000	0
13/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01200	0.01200	0
13/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.28800	5.28900	0
13/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01200	0.01200	0
13/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.33800	5.33900	0
13/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01100	0.01100	0
13/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.38700	5.38800	0
13/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01100	0.01100	0
13/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.43700	5.43800	0
13/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01000	0.01000	0
13/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.48600	5.48700	0
13/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00900	0.01000	0
13/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.53500	5.53700	0
13/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00900	0.00900	0
13/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.58500	5.58600	0
13/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00800	0.00900	0
13/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.63400	5.63600	0
13/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.68400	5.68500	0
13/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00800	0.00800	0
13/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.73400	5.73500	0
13/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00700	0
13/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.78300	5.78400	0
13/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00700	0
13/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.83300	5.83400	0
13/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00600	0.00700	0
13/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.88200	5.88400	0
13/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00600	0
13/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.93200	5.93300	0
13/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
13/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.98200	5.98300	0
13/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00600	0.00600	0
13/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.03200	6.03300	0
13/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00600	0
13/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.08100	6.08300	0
13/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00600	0
13/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.13100	6.13300	0
13/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00600	0
13/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.18100	6.18300	0
13/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.23100	6.23200	0
13/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.28100	6.28200	0
13/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.33100	6.33200	0
13/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.38100	6.38200	0
13/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.43100	6.43200	0
13/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.48000	6.48200	0
13/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.53000	6.53200	0
13/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.58000	6.58200	0
13/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.63000	6.63100	0
13/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.68000	6.68100	0
13/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.73000	6.73100	0
13/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.78000	6.78100	0
13/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.83000	6.83100	0
13/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.88000	6.88100	0
13/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.93000	6.93100	0
13/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.98000	6.98100	0
13/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.02900	7.03100	0
13/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.07900	7.08100	0
13/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.12900	7.13100	0
13/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.17900	7.18000	0
13/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.22900	7.23000	0
13/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.27900	7.28000	0
13/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.32900	7.33000	0
13/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.37900	7.38000	0
13/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.42900	7.43000	0
13/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.47900	7.48000	0
13/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.52900	7.53000	0
13/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.57900	7.58000	0
13/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.62900	7.63000	0
13/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.67900	7.68000	0
13/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.72900	7.73000	0
13/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.77900	7.78000	0
13/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.82900	7.83000	0
13/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.87800	7.88000	0
13/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.92800	7.93000	0
13/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.97800	7.97900	0
13/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.02800	8.02900	0
13/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.28100	8.28200	0
13/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.33100	8.33200	0
13/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.17800	8.17900	0
13/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.22800	8.22900	0
13/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.27800	8.27900	0
13/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.32800	8.32900	0
13/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.37800	8.37900	0
13/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.42800	8.42900	0
13/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.47800	8.47900	0
13/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.52700	8.52900	0
13/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.57700	8.57800	0
13/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.62700	8.62800	0
13/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.67700	8.67800	0
13/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.72700	8.72800	0
13/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.77700	8.77800	0
13/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.82700	8.82800	0
13/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.87700	8.87800	0
13/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.92700	8.92800	0
13/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.97700	8.97800	0
13/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.02700	9.02800	0
13/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.07700	9.07800	0
13/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.12700	9.12800	0
13/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.17700	9.17800	0
13/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.22700	9.22800	0
13/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.27700	9.27800	0
13/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.32700	9.32800	0
13/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.37700	9.37800	0
13/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.42700	9.42800	0
13/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.47700	9.47800	0
13/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.52700	9.52800	0
13/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.57700	9.57800	0
13/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.62700	9.62800	0
13/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.67700	9.67800	0
13/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.72600	9.72800	0
13/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.77600	9.77700	0
13/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.82600	9.82700	0
13/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.87600	9.87700	0
13/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.92600	9.92700	0
13/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.97600	9.97700	0
13/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08330	0.08410	0
13/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01379	0.01445	0
13/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00049	0.00035	0
13/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00686	0.00739	0
13/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00356	0.00329	0
13/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00345	0.00377	0
13/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01015	0.00967	0
13/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.43240	11.48580	150
13/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.78000	3.83200	0
13/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.73000	3.78200	0
13/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.68000	3.73200	0
13/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.63000	3.68200	0
13/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.76700	3.82100	0
13/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.71800	3.77100	0
13/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00200	0.00100	0
13/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.66800	3.72200	0
13/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.61800	3.67200	0
13/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.56800	3.62200	0
13/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.51800	3.57200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.46800	3.52200	0
13/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.23000	3.28200	0
13/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.36900	3.42200	0
13/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00300	0.00200	0
13/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.31900	3.37300	0
13/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.26900	3.32300	0
13/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.59800	3.65100	0
13/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01600	0.01500	0
13/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.54800	3.60100	0
13/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01600	0.01500	0
13/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.49900	3.55200	0
13/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01700	0.01600	0
13/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.44900	3.50200	0
13/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01700	0.01600	0
13/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.83000	2.88300	0
13/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.35100	3.40400	0
13/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01900	0.01800	0
13/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.92100	2.97400	0
13/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00500	0.00400	0
13/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.25200	3.30500	0
13/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02000	0.01900	0
13/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.20200	3.25500	0
13/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02000	0.01900	0
13/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.77100	2.82500	0
13/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00500	0.00500	0
13/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.72200	2.77600	0
13/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00600	0.00600	0
13/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	3.05400	3.10700	0
13/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02200	0.02100	0
13/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.62300	2.67600	0
13/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00700	0.00600	0
13/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.57300	2.62700	0
13/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00700	0.00700	0
13/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.90900	2.96000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02700	0.02400	0
13/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.47400	2.52800	0
13/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00800	0.00800	0
13/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.23100	2.28300	0
13/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.37500	2.42800	0
13/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00900	0.00800	0
13/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.32600	2.37900	0
13/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.01000	0.00900	0
13/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.27600	2.33000	0
13/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01000	0.01000	0
13/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.62000	2.67200	0
13/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03800	0.03600	0
13/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.57200	2.62400	0
13/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04000	0.03800	0
13/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.52500	2.57600	0
13/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04300	0.04000	0
13/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.47700	2.52900	0
13/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04500	0.04300	0
13/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.83200	1.88500	0
13/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.38300	2.43500	0
13/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05100	0.04900	0
13/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.93300	1.98500	0
13/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.01500	0
13/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.28900	2.34100	0
13/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05700	0.05500	0
13/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.24200	2.29400	0
13/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06000	0.05800	0
13/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.78900	1.84000	0
13/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02300	0.02000	0
13/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.74100	1.79200	0
13/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02500	0.02200	0
13/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.10300	2.15600	0
13/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07100	0.07000	0
13/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.64600	1.69700	0
13/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03000	0.02700	0
13/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.59900	1.64900	0
13/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03300	0.02900	0
13/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.97000	2.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08800	0.08400	0
13/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.50500	1.55500	0
13/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03900	0.03500	0
13/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.23800	1.29000	0
13/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00800	0.00800	0
13/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.41200	1.46300	0
13/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04600	0.04300	0
13/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.36600	1.41600	0
13/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.05000	0.04600	0
13/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.32100	1.37100	0
13/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05500	0.05100	0
13/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.71300	1.76100	0
13/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13100	0.12500	0
13/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.67100	1.71900	0
13/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.13900	0.13300	0
13/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.63000	1.67700	0
13/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.14800	0.14100	0
13/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.58900	1.63600	0
13/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.15700	0.15000	0
13/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.85700	0.90500	0
13/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02700	0.02300	0
13/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.50900	1.55500	0
13/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.17700	0.16900	0
13/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.02100	1.06400	0
13/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.10500	0.09400	0
13/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.43100	1.47600	0
13/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.19900	0.19000	0
13/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.39300	1.43700	0
13/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.21100	0.20100	0
13/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.90700	0.94800	20
13/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.14100	0.12800	271
13/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.87000	0.91000	0
13/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.15400	0.14000	0
13/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.28100	1.32300	0
13/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.24900	0.23700	0
13/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.80000	0.83900	0
13/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.18400	0.16900	0
13/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.76700	0.80400	0
13/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.20100	0.18400	0
13/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.18300	1.21700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.30100	0.28100	0
13/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.70200	0.73700	0
13/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.23600	0.21700	0
13/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.38500	0.42400	0
13/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.15500	0.14200	0
13/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.64100	0.67500	0
13/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.27500	0.25500	0
13/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.61200	0.64500	0
13/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.29600	0.27500	0
13/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.58400	0.61500	0
13/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.31800	0.29500	0
13/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	1.00700	1.03700	0
13/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.42500	0.40100	0
13/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.98000	1.01000	0
13/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.44800	0.42400	0
13/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.95400	0.98300	0
13/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.47200	0.44700	0
13/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.92800	0.95700	0
13/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.49600	0.47100	0
13/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.20000	0.22100	0
13/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.37000	0.33900	0
13/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.87800	0.90600	0
13/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.54600	0.52000	0
13/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.42200	0.44100	0
13/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.50600	0.47100	0
13/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.83100	0.85800	0
13/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.59900	0.57200	0
13/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.80900	0.83500	0
13/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.62700	0.59900	0
13/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.37100	0.38800	25
13/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.60500	0.56800	0
13/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.35600	0.37200	0
13/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.64000	0.60200	0
13/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.74400	0.76900	0
13/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.71200	0.68300	0
13/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.32700	0.34200	0
13/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.71100	0.67200	0
13/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.31400	0.32800	0
13/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.74800	0.70800	0
13/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.68900	0.71000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.80700	0.77400	0
13/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.28900	0.30200	0
13/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.82300	0.78200	0
13/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.07800	0.08900	0
13/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.84800	0.80700	0
13/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.45700	0.47700	0
13/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.87300	0.83800	0
13/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.26600	0.27800	0
13/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.90000	0.85800	0
13/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.25600	0.26700	0
13/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.94000	0.89700	0
13/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.24600	0.25700	0
13/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.98000	0.93700	0
13/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.59200	0.61200	0
13/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.01000	0.97600	0
13/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.57800	0.59700	0
13/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.04600	1.01100	0
13/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.56400	0.58300	0
13/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.08200	1.04700	0
13/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.55000	0.56900	0
13/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.11800	1.08300	0
13/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.53700	0.55500	0
13/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.15500	1.11900	0
13/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.52500	0.54200	0
13/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.19300	1.15600	0
13/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.18800	0.19600	0
13/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.27200	1.22600	0
13/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.50000	0.51700	0
13/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.26800	1.23100	0
13/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.48900	0.50500	0
13/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.30700	1.26900	0
13/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.03000	0.03600	0
13/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.50000	1.45400	0
13/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.45600	0.47200	0
13/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.42400	1.38600	0
13/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.02500	0.03000	0
13/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.64500	1.59800	0
13/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.42600	0.44100	0
13/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.54400	1.50500	0
13/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.02200	0.02700	13,636

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.74200	1.69500	0
13/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.02000	0.02400	0
13/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.84000	1.79200	0
13/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.01900	0.02300	0
13/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.88900	1.84100	0
13/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.01800	0.02200	0
13/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	1.93800	1.89000	0
13/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.37400	0.38800	0
13/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.79200	1.75200	0
13/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.01500	0.02000	0
13/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.03500	1.98800	0
13/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.35800	0.37200	0
13/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.87600	1.83600	0
13/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.01300	0.01700	0
13/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.13300	2.08500	0
13/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.01100	0.01500	0
13/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.18100	2.13300	0
13/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.01100	0.01400	0
13/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.23100	2.18200	0
13/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.01000	0.01300	0
13/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.28000	2.23100	0
13/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00900	0.01200	0
13/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.32900	2.28000	0
13/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00800	0.01100	0
13/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.37800	2.32900	0
13/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.08600	0.09200	0
13/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.32000	2.27200	0
13/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.08400	0.08900	0
13/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.36800	2.31900	0
13/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.08100	0.08600	0
13/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.41500	2.36600	0
13/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.07800	0.08300	0
13/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.46200	2.41300	0
13/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.07600	0.08100	0
13/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.51000	2.46100	0
13/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.07300	0.07800	0
13/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.55700	2.50800	0
13/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.07100	0.07600	0
13/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.60500	2.55600	0
13/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00400	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.77400	2.72300	0
13/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.06700	0.07100	0
13/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.70100	2.65100	0
13/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.06400	0.06900	0
13/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.74800	2.69900	0
13/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.06200	0.06700	0
13/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.79600	2.74700	0
13/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.25000	0.26300	0
13/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.66800	2.62700	0
13/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.24500	0.25800	0
13/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.71300	2.67200	0
13/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.24000	0.25300	0
13/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.75800	2.71700	0
13/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.23600	0.24800	0
13/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.80400	2.76200	0
13/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.17200	3.12100	0
13/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.22700	0.23900	0
13/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.89500	2.85300	0
13/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.05100	0.05400	0
13/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.13500	3.08400	0
13/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.21900	0.23100	0
13/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	2.98700	2.94500	0
13/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.21500	0.22700	0
13/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.03300	2.99100	0
13/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.47100	3.42000	0
13/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.20400	0.21500	0
13/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.17200	3.12900	0
13/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.62100	3.56900	0
13/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.19300	0.20500	0
13/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.31100	3.26900	0
13/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.82100	3.76900	0
13/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.87100	3.81900	0
13/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	3.92100	3.86900	0
13/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.17500	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.59300	3.55000	0
13/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.02000	3.96900	0
13/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.16900	0.18000	0
13/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.68700	3.64400	0
13/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.12000	4.06900	0
13/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.17000	4.11900	0
13/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.22000	4.16900	0
13/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.27000	4.21800	0
13/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.32000	4.26800	0
13/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.37000	4.31800	0
13/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.02300	0.02700	0
13/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.25700	4.20700	0
13/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.02200	0.02500	0
13/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.30600	4.25500	0
13/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02100	0.02400	0
13/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.35500	4.30400	0
13/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02000	0.02300	0
13/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.40400	4.35300	0
13/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.01900	0.02100	0
13/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.45300	4.40100	0
13/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.01700	0.02000	0
13/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.50100	4.45000	0
13/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.01600	0.01900	0
13/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.55000	4.49900	0
13/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.77000	4.71800	0
13/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.01500	0.01700	0
13/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.64900	4.59700	0
13/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.01400	0.01600	0
13/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.69800	4.64600	0
13/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.01300	0.01500	0
13/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.74700	4.69500	0
13/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.12800	0.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.54600	4.50100	0
13/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.12600	0.13500	0
13/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.59400	4.54900	0
13/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.12400	0.13300	0
13/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.64200	4.59700	0
13/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.12200	0.13100	0
13/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.69000	4.64500	0
13/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.17000	5.11800	0
13/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.11800	0.12800	0
13/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.78600	4.74200	0
13/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00800	0.01000	0
13/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.09200	5.04000	0
13/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.11500	0.12400	0
13/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.88300	4.83800	0
13/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.11300	0.12200	0
13/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	4.93100	4.88600	0
13/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.10800	0.11700	0
13/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.07600	5.03100	0
13/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.10400	0.11200	0
13/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.22200	5.17600	0
13/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.09600	0.10400	0
13/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.51400	5.46800	0
13/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.09300	0.10100	0
13/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.61100	5.56500	0
13/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.22000	6.16800	0
13/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.27000	6.21800	0
13/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.32000	6.26800	0
13/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.37000	6.31800	0
13/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.23600	6.18200	0
13/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.28600	6.23200	0
13/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.33600	6.28200	0
13/01/2010	€ / R On 14-June-10	17.45	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
13/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.38600	6.33200	0
13/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.43600	6.38200	0
13/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.48600	6.43200	0
13/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.53600	6.48200	0
13/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.77000	6.71800	0
13/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.63600	6.58200	0
13/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.68600	6.63200	0
13/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.73600	6.68200	0
13/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.07300	0.08100	0
13/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.49100	6.44500	0
13/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.07200	0.07900	0
13/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.54000	6.49300	0
13/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.07100	0.07800	0
13/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.58900	6.54200	0
13/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.07000	0.07700	0
13/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.63800	6.59100	0
13/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.17000	7.11800	0
13/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.06800	0.07500	0
13/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.73600	6.68900	0
13/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.08600	7.03200	0
13/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.06600	0.07300	0
13/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.83400	6.78700	0
13/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.06500	0.07200	0
13/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.88300	6.83600	0
13/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.06300	0.07000	0
13/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.03100	6.98400	0
13/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.06000	0.06700	0
13/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.17800	7.13100	0
13/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.05600	0.06200	0
13/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.47400	7.42600	0
13/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.05400	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.57200	7.52500	0
13/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.22000	8.16800	0
13/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.27000	8.21800	0
13/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.32000	8.26800	0
13/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.37000	8.31800	0
13/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.23500	8.18100	0
13/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.28500	8.23100	0
13/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.33500	8.28100	0
13/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.38500	8.33100	0
13/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.43500	8.38100	0
13/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.48500	8.43100	0
13/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.53500	8.48100	0
13/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.77000	8.71800	0
13/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.63500	8.58100	0
13/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.68400	8.63100	0
13/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.73400	8.68100	0
13/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.04000	0.04600	0
13/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.45800	8.41000	0
13/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.03900	0.04500	0
13/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.50700	8.45900	0
13/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.03800	0.04400	0
13/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.55600	8.50800	0
13/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.03700	0.04300	0
13/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.60500	8.55700	0
13/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.17000	9.11800	0
13/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.03600	0.04100	0
13/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.70400	8.65500	0
13/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.08400	9.03000	0
13/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.03400	0.04000	0
13/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.80200	8.75400	0
13/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.03300	0.03900	0
13/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.85100	8.80300	0
13/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.03100	0.03600	0
13/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	8.99900	8.95000	0
13/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.02900	0.03400	0
13/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.14700	9.09800	0
13/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.02500	0.03000	0
13/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.44300	9.39400	0
13/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.02400	0.02900	0
13/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.54200	9.49300	0
13/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.95800	7.01030	60
13/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.46900	4.52100	0
13/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.41900	4.47100	0
13/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.41600	4.46800	0
13/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.36600	4.41800	0
13/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.31600	4.36800	0
13/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.26600	4.31800	0
13/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.16900	4.22100	0
13/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.16600	4.21800	0
13/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.11600	4.16800	0
13/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.06600	4.11800	0
13/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.01600	4.06800	0
13/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.96600	4.01800	0
13/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.91600	3.96800	0
13/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.86600	3.91800	0
13/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.81600	3.86800	0
13/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.76600	3.81800	0
13/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.71600	3.76800	0
13/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.66600	3.71800	0
13/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.46900	3.52100	0
13/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.41900	3.47100	0
13/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.41600	3.46800	0
13/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.36600	3.41800	0
13/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.31600	3.36800	0
13/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.26600	3.31800	0
13/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.16900	3.22100	0
13/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.16600	3.21800	0
13/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.11600	3.16800	0
13/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.06600	3.11800	0
13/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.01600	3.06800	0
13/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.96600	3.01900	0
13/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.91600	2.96900	0
13/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.86600	2.91900	0
13/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.81600	2.86900	0
13/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.76600	2.81900	0
13/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.71600	2.76900	0
13/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.66600	2.71900	0
13/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.46900	2.52100	0
13/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.41900	2.47100	0
13/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.41700	2.46900	0
13/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.36700	2.41900	0
13/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.31700	2.37000	0
13/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.26700	2.32000	0
13/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.16900	2.22100	0
13/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.16700	2.22000	0
13/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.11800	2.17000	0
13/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.06800	2.12000	0
13/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.01800	2.07100	0
13/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.96800	2.02100	0
13/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.91900	1.97100	0
13/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.86900	1.92100	0
13/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.81900	1.87200	0
13/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77000	1.82200	0
13/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72000	1.77200	0
13/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67000	1.72300	0
13/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47000	1.52200	0
13/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42000	1.47200	0
13/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42300	1.47500	0
13/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
13/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37400	1.42600	0
13/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00800	0
13/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32400	1.37600	0
13/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00800	0
13/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.27500	1.32700	0
13/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.00900	0
13/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17200	1.22300	0
13/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.17700	1.22900	0
13/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01100	0
13/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.12800	1.18000	0
13/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01200	0
13/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.07900	1.13100	0
13/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
13/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03100	1.08200	0
13/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01500	0.01400	0
13/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98400	1.03400	0
13/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01800	0.01600	0
13/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.93900	0.98700	0
13/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02300	0.01900	0
13/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.89400	0.94200	0
13/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02800	0.02400	0
13/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.85000	0.89700	0
13/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03400	0.02900	0
13/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.80700	0.85300	0
13/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04100	0.03500	0
13/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.76500	0.81000	0
13/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04900	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.72400	0.76800	0
13/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05800	0.05000	0
13/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.59800	0.64600	0
13/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02900	0.02500	0
13/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55400	0.60100	0
13/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03500	0.03000	0
13/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.51100	0.55700	0
13/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04200	0.03600	0
13/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.46900	0.51400	0
13/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.05000	0.04300	0
13/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53700	0.57500	0
13/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.12100	0.10700	0
13/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.50300	0.54100	0
13/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13700	0.12300	0
13/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.47100	0.50700	0
13/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15500	0.13900	0
13/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.44000	0.47500	0
13/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.17400	0.15700	0
13/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.41100	0.44500	0
13/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.19500	0.17700	0
13/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.38300	0.41500	0
13/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.21700	0.19700	0
13/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35600	0.38800	0
13/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.24000	0.22000	0
13/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.33100	0.36100	0
13/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.26500	0.24300	0
13/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.30700	0.33600	0
13/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.29100	0.26800	0
13/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.41000	0.43900	0
13/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.35900	0.33600	0
13/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.28800	0.31200	0
13/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.32200	0.29400	0
13/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.26900	0.29200	0
13/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.35300	0.32400	0
13/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.25100	0.27400	0
13/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.38500	0.35600	0
13/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.23500	0.25600	0
13/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.41900	0.38800	0
13/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.22000	0.24000	0
13/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45400	0.42200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.20600	0.22500	0
13/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.49000	0.45700	0
13/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.19300	0.21100	0
13/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.52700	0.49300	0
13/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.53500	1.48400	0
13/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00400	0.00500	0
13/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.58500	1.53400	0
13/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04700	0.05100	0
13/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.63100	1.58300	0
13/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04500	0.04900	0
13/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.67900	1.63100	0
13/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.04300	0.04700	0
13/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.72700	1.67900	0
13/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04100	0.04500	0
13/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.77500	1.72700	0
13/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.83300	1.78200	0
13/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03800	0.04100	0
13/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.87200	1.82300	0
13/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03600	0.03900	0
13/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.92000	1.87100	0
13/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03500	0.03800	0
13/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.96900	1.92000	0
13/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03300	0.03600	0
13/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.01700	1.96800	0
13/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.03100	0.03500	0
13/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.06500	2.01700	0
13/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02900	0.03300	0
13/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.11300	2.06500	0
13/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02700	0.03000	0
13/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.16100	2.11200	0
13/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02500	0.02800	0
13/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.20900	2.16000	0
13/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02400	0.02600	0
13/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.25800	2.20800	0
13/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02200	0.02500	0
13/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.30600	2.25700	0
13/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.02000	0.02300	0
13/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.35400	2.30500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.53100	3.47900	0
13/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.58100	3.52900	0
13/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00400	0.00400	0
13/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.58800	3.53600	0
13/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63700	3.58600	0
13/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00400	0
13/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68700	3.63600	0
13/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73700	3.68500	0
13/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.83100	3.77900	0
13/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00300	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.83700	3.78500	0
13/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.88600	3.83500	0
13/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00300	0
13/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.93600	3.88500	0
13/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.98600	3.93400	0
13/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.03600	3.98400	0
13/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.08600	4.03400	0
13/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.13600	4.08400	0
13/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.18600	4.13400	0
13/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.23600	4.18400	0
13/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.28600	4.23400	0
13/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
13/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.33600	4.28400	0
13/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.53100	5.47900	0
13/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.58100	5.52900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.58500	5.53300	0
13/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.63500	5.58300	0
13/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.68500	5.63300	0
13/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.73500	5.68300	0
13/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.83100	5.77900	0
13/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.83500	5.78300	0
13/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.88500	5.83300	0
13/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.93400	5.88300	0
13/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.98400	5.93300	0
13/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.03400	5.98300	0
13/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
13/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.08400	6.03300	0
13/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.13400	6.08200	0
13/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.18400	6.13200	0
13/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.23400	6.18200	0
13/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.28400	6.23200	0
13/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.33400	6.28200	0
13/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.53100	7.47900	0
13/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.58100	7.52900	0
13/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.58400	7.53200	0
13/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.63400	7.58200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.68400	7.63200	0
13/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.73400	7.68200	0
13/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.83100	7.77900	0
13/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.83400	7.78200	0
13/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.88400	7.83200	0
13/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.93400	7.88200	0
13/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.98400	7.93200	0
13/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.03400	7.98200	0
13/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.08400	8.03200	0
13/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.13400	8.08200	0
13/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.18400	8.13200	0
13/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.23400	8.18200	0
13/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.28400	8.23200	0
13/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.33400	8.28200	0
Futures Open Interest							1,220,869
Options Open Interest							1,310,713
Total							2,531,582