



Currency Futures & Options Weekly Statistics

From: 01/02/2010 To: 05/02/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.01470	8.00730	493
01/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.96500	4.95700	0
01/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.22000	4.21300	0
01/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.17000	4.16300	0
01/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.25300	4.24500	0
01/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.07000	4.06300	0
01/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.15300	4.14500	0
01/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.10300	4.09500	0
01/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.18400	4.17700	0
01/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.13400	4.12700	0
01/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.08400	4.07700	0
01/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.16500	4.15800	0
01/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.11600	4.10800	0
01/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.06600	4.05800	0
01/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.01600	4.00900	0
01/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.96600	3.95900	0
01/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.91600	3.90900	0
01/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.86600	3.85900	0
01/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.81600	3.80900	0
01/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.76700	3.75900	0
01/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.71700	3.71000	0
01/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.66700	3.66000	0
01/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.61700	3.61000	0
01/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.56700	3.56000	0
01/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.51800	3.51000	0
01/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.20300	3.19600	0
01/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.15300	3.14600	0
01/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.10300	3.09600	0
01/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.18600	3.17800	0
01/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00100	0
01/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.13600	3.12900	0
01/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.08600	3.07900	0
01/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.17000	3.16200	0
01/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.12000	3.11300	0
01/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.07000	3.06300	0
01/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.02100	3.01400	0
01/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.97100	2.96400	0
01/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.92100	2.91400	0
01/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.87200	2.86500	0
01/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.82200	2.81500	0
01/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.77300	2.76600	0
01/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.72300	2.71600	0
01/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.67300	2.66700	0
01/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.62400	2.61700	0
01/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.57400	2.56700	0
01/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.52500	2.51800	0
01/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01000	0.01100	0
01/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.20500	2.19800	0
01/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.15500	2.14800	0
01/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.10500	2.09900	0
01/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.19100	2.18400	0
01/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.14200	2.13500	0
01/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.09200	2.08600	0
01/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.17900	2.17200	0
01/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.13000	2.12300	0
01/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.08000	2.07400	0
01/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.03100	2.02500	0
01/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01600	0.01800	0
01/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.98300	1.97700	0
01/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01800	0.02000	0
01/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.93600	1.92900	0
01/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02100	0.02200	0
01/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.88800	1.88200	0
01/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02300	0.02500	0
01/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.84100	1.83500	0
01/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.79400	1.78900	0
01/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02900	0.03200	0
01/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.74800	1.74200	0
01/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.70200	1.69600	0
01/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03700	0.03900	0
01/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.65600	1.65000	0
01/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04100	0.04300	0
01/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.61000	1.60500	0
01/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04500	0.04800	0
01/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.56500	1.56000	0
01/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05000	0.05300	0
01/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.22000	1.21600	0
01/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01800	0.02100	0
01/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.17200	1.16800	0
01/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02000	0.02300	0
01/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.12400	1.12100	0
01/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02200	0.02600	0
01/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.23700	1.23300	0
01/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05300	0.05600	0
01/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.19200	1.18900	0
01/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05800	0.06200	0
01/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.14800	1.14500	0
01/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06400	0.06800	0
01/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.26100	1.25800	0
01/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09600	0.10100	0
01/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.22000	1.21700	0
01/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10500	0.11000	0
01/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.17900	1.17700	0
01/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11400	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.13900	1.13700	0
01/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12400	0.13000	0
01/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.10200	1.10000	0
01/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13700	0.14300	0
01/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.06600	1.06400	0
01/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15100	0.15700	0
01/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.03000	1.02800	0
01/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16500	0.17100	0
01/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.99600	0.99400	0
01/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18100	0.18700	0
01/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.96200	0.96100	0
01/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19700	0.20400	0
01/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.92900	0.92800	0
01/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21400	0.22100	0
01/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.89800	0.89600	0
01/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23300	0.23900	0
01/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.86600	0.86500	0
01/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.25100	0.25800	0
01/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.83600	0.83500	0
01/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.27100	0.27800	0
01/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.80700	0.80600	0
01/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.29200	0.29900	0
01/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.43600	0.43900	0
01/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.23400	0.24400	0
01/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.40900	0.41200	390
01/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.25700	0.26700	130
01/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.38400	0.38600	100
01/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.28200	0.29100	0
01/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.53800	0.53900	0
01/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.35400	0.36200	0
01/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.51400	0.51500	0
01/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.38000	0.38800	0
01/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.49100	0.49200	0
01/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.40700	0.41500	0
01/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.62500	0.62500	0
01/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.46000	0.46800	0
01/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.60300	0.60200	0
01/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.48800	0.49500	0
01/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.58100	0.58000	0
01/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.51600	0.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.56000	0.55900	0
01/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.54500	0.55200	0
01/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.54100	0.54000	0
01/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.57600	0.58300	0
01/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.52200	0.52200	0
01/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.60700	0.61500	0
01/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.50400	0.50400	4,400
01/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.63900	0.64700	0
01/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.48700	0.48700	0
01/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.67200	0.68000	0
01/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.47100	0.47100	0
01/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.70600	0.71400	0
01/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.45500	0.45500	0
01/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.74000	0.74800	0
01/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.44000	0.44000	0
01/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.77500	0.78300	0
01/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.42600	0.42600	0
01/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.81100	0.81900	0
01/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41200	0.41200	0
01/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.84700	0.85500	0
01/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39800	0.39800	0
01/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.88300	0.89100	0
01/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38500	0.38600	0
01/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.92000	0.92900	0
01/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37300	0.37300	117
01/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.95800	0.96600	0
01/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.11700	0.12100	0
01/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.01500	1.02600	0
01/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.22900	0.23200	3,000
01/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.04500	1.05500	0
01/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.10500	0.10900	0
01/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.10300	1.11400	0
01/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10000	0.10400	0
01/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.14800	1.15900	0
01/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.09400	0.09800	0
01/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.19200	1.20300	0
01/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09000	0.09400	0
01/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.23800	1.24900	0
01/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.08500	0.08900	0
01/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.28300	1.29400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.18200	0.18500	0
01/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.29800	1.30800	0
01/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28100	0.28200	0
01/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.31600	1.32500	0
01/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.27300	0.27400	330
01/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.35800	1.36700	0
01/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16400	0.16600	0
01/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.43000	1.43900	0
01/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.25800	0.25800	0
01/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.44300	1.45100	0
01/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.06400	0.06700	0
01/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.56200	1.57200	0
01/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.14700	0.15000	0
01/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.56300	1.57300	0
01/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05800	0.06100	0
01/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.65600	1.66600	0
01/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.05500	0.05900	26,596
01/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.70300	1.71400	0
01/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05300	0.05600	0
01/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.75100	1.76100	0
01/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.21800	0.21900	0
01/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.70300	1.71200	0
01/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.04900	0.05200	0
01/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.84700	1.85700	0
01/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04700	0.05000	0
01/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.89500	1.90500	0
01/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04500	0.04800	0
01/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.94300	1.95300	0
01/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11400	0.11600	0
01/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.93000	1.93900	0
01/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11000	0.11200	0
01/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.97600	1.98500	0
01/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10700	0.10900	0
01/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.02300	2.03200	0
01/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18100	0.18200	0
01/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.01600	2.02500	0
01/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17700	0.17800	0
01/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.06200	2.07100	0
01/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17300	0.17400	0
01/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.10800	2.11700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.16800	0.17000	300
01/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.15300	2.16300	0
01/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16400	0.16500	0
01/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.19900	2.20800	0
01/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16000	0.16100	0
01/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.24500	2.25400	0
01/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15500	0.15700	0
01/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.29000	2.30000	0
01/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15100	0.15300	0
01/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.33600	2.34600	0
01/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14700	0.14900	0
01/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.38200	2.39200	0
01/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14400	0.14500	0
01/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.42900	2.43800	0
01/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14000	0.14100	0
01/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.47500	2.48400	0
01/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13700	0.13800	0
01/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.52200	2.53100	0
01/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13300	0.13400	0
01/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.56800	2.57700	0
01/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13000	0.13100	0
01/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.61500	2.62400	0
01/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01600	0.02000	0
01/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.81400	2.82500	0
01/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01500	0.01900	0
01/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.86300	2.87400	0
01/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01400	0.01800	0
01/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.91200	2.92300	0
01/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01300	0.01700	0
01/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.96100	2.97200	0
01/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01300	0.01600	0
01/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.01100	3.02100	0
01/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01200	0.01500	0
01/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.06000	3.07000	0
01/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.23000	3.23700	0
01/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.28000	3.28700	0
01/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.33000	3.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00900	0.01300	0
01/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.25700	3.26800	0
01/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10000	0.10200	0
01/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.13500	3.14500	0
01/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00800	0.01200	0
01/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.35600	3.36700	0
01/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00800	0.01100	0
01/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.40600	3.41600	0
01/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00800	0.01100	0
01/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.45600	3.46600	0
01/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00700	0.01000	0
01/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.50500	3.51500	0
01/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00700	0.01000	0
01/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.55500	3.56500	0
01/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00600	0.01000	0
01/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.60400	3.61500	0
01/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00600	0.00900	0
01/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.65400	3.66400	0
01/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.82000	3.82700	0
01/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00600	0.00900	0
01/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.70400	3.71400	0
01/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.75300	3.76300	0
01/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.80300	3.81300	0
01/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.85300	3.86300	0
01/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00500	0.00700	0
01/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.90300	3.91200	0
01/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03500	0.03700	0
01/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.85100	3.86000	0
01/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03400	0.03600	0
01/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.90000	3.90900	0
01/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03400	0.03600	0
01/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.95000	3.95900	0
01/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07300	0.07400	0
01/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.90800	3.91700	0
01/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07200	0.07300	0
01/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.95700	3.96600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07000	0.07200	0
01/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.00500	4.01500	0
01/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06900	0.07100	0
01/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.05400	4.06400	0
01/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06800	0.06900	0
01/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.10300	4.11200	0
01/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06600	0.06800	0
01/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.15100	4.16100	0
01/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06500	0.06600	0
01/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.20000	4.20900	0
01/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06300	0.06500	0
01/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.24800	4.25800	0
01/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06200	0.06300	0
01/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.29700	4.30600	0
01/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06100	0.06200	0
01/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.34600	4.35500	0
01/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05900	0.06100	0
01/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.39400	4.40400	0
01/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05800	0.06000	0
01/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.44300	4.45300	0
01/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05700	0.05800	0
01/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.49200	4.50100	0
01/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05600	0.05700	0
01/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.54100	4.55000	0
01/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.80000	4.80700	0
01/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.85000	4.85700	0
01/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.89900	4.90700	0
01/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.94900	4.95700	0
01/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.99900	5.00700	0
01/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.04900	5.05700	0
01/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.23000	5.23700	0
01/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.28000	5.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.33000	5.33700	0
01/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.24900	5.25600	0
01/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04500	0.04600	0
01/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.08000	5.08900	0
01/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.34900	5.35600	0
01/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.39900	5.40600	0
01/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.44900	5.45600	0
01/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.63000	5.63700	0
01/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.54900	5.55600	0
01/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.59900	5.60600	0
01/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.64900	5.65600	0
01/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.69900	5.70600	0
01/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.74900	5.75600	0
01/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.93000	5.93700	0
01/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.84800	5.85600	0
01/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.89800	5.90600	0
01/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01000	0.01200	0
01/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.82600	5.83500	0
01/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01000	0.01200	0
01/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.87600	5.88500	0
01/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00900	0.01200	0
01/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.92500	5.93500	0
01/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03400	0.03500	0
01/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.86900	5.87800	0
01/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.91800	5.92800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03300	0.03400	0
01/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.96800	5.97700	0
01/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03200	0.03400	0
01/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.01700	6.02700	0
01/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03100	0.03300	0
01/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.06600	6.07600	0
01/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03100	0.03200	0
01/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.11600	6.12500	0
01/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03000	0.03200	0
01/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.16500	6.17500	0
01/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02900	0.03100	0
01/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.21400	6.22400	0
01/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02900	0.03000	0
01/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.26400	6.27300	0
01/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02800	0.03000	0
01/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.31300	6.32300	0
01/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02800	0.02900	0
01/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.36300	6.37200	0
01/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02700	0.02800	0
01/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.41200	6.42100	0
01/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.46100	6.47100	0
01/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02600	0.02700	0
01/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.51100	6.52000	0
01/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.79800	6.80500	0
01/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.84800	6.85500	0
01/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.03000	7.03700	0
01/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.94800	6.95500	0
01/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.99800	7.00500	0
01/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.04800	7.05500	0
01/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02100	0.02200	0
01/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.05600	7.06500	0
01/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.78000	7.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.83000	7.83700	0
01/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.74800	7.75500	0
01/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.93000	7.93700	0
01/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.84800	7.85500	0
01/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.89800	7.90500	0
01/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.81700	7.82400	0
01/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.86700	7.87400	0
01/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.91700	7.92400	0
01/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01500	0.01700	0
01/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.85000	7.86000	0
01/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.90000	7.90900	0
01/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.95000	7.95900	0
01/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01400	0.01600	0
01/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.99900	8.00900	0
01/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.04900	8.05800	0
01/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.09900	8.10800	0
01/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01300	0.01500	0
01/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.14800	8.15800	0
01/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.19800	8.20700	0
01/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01200	0.01400	0
01/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.24700	8.25700	0
01/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.29700	8.30600	0
01/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.34700	8.35600	0
01/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01100	0.01300	0
01/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.39600	8.40600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.44600	8.45500	0
01/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.49600	8.50500	0
01/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.79800	8.80500	0
01/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.84800	8.85500	0
01/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.03000	9.03700	0
01/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.94800	8.95500	0
01/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.99800	9.00500	0
01/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.04800	9.05500	0
01/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.74800	9.75500	0
01/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.54130	12.61650	1,236
01/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.28900	4.36200	0
01/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.44200	4.51600	0
01/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.18900	4.26200	0
01/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.13900	4.21200	0
01/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.29200	4.36600	0
01/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.19200	4.26700	0
01/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.14200	4.21700	0
01/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.09200	4.16700	0
01/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.99300	4.06700	0
01/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.94300	4.01800	0
01/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.68900	3.76200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.63900	3.71200	0
01/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.79300	3.86800	0
01/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.74300	3.81800	0
01/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.69300	3.76800	0
01/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.64400	3.71900	0
01/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.59400	3.66900	0
01/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.54400	3.61900	0
01/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.49400	3.56900	0
01/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.44400	3.51900	0
01/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.39500	3.47000	0
01/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.34500	3.42000	0
01/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.29500	3.37000	0
01/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.24500	3.32000	0
01/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.19600	3.27100	0
01/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.14600	3.22100	0
01/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.09600	3.17100	0
01/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.04600	3.12200	0
01/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.99700	3.07200	0
01/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
01/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.94700	3.02300	0
01/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.89700	2.97300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.84800	2.92300	0
01/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.79800	2.87400	0
01/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.74900	2.82400	0
01/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.69900	2.77500	0
01/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.64900	2.72500	0
01/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.60000	2.67500	0
01/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.55000	2.62600	0
01/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.50100	2.57700	0
01/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.01100	0
01/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.45200	2.52700	0
01/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01100	0.01100	0
01/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.40200	2.47800	0
01/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.35300	2.42800	0
01/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01200	0.01200	0
01/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.30300	2.37900	0
01/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01300	0
01/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.25400	2.33000	0
01/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.20500	2.28100	0
01/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.15600	2.23100	0
01/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01500	0
01/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.10700	2.18200	0
01/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01600	0
01/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.05700	2.13300	0
01/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01700	0
01/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.00800	2.08400	0
01/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01800	0
01/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.96000	2.03500	0
01/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01900	0
01/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.91200	1.98700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02100	0.02100	0
01/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.86400	1.93900	0
01/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02300	0.02300	0
01/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.81600	1.89100	0
01/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02500	0.02500	0
01/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.76800	1.84400	0
01/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02700	0.02800	0
01/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.72100	1.79600	0
01/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03000	0.03000	0
01/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.67300	1.74900	0
01/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03200	0.03300	0
01/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.62600	1.70200	0
01/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03500	0.03600	0
01/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.57900	1.65500	0
01/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03800	0.03900	0
01/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.53300	1.60800	0
01/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04200	0.04200	0
01/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.48600	1.56200	0
01/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04500	0.04600	0
01/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.44000	1.51600	0
01/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04900	0.05000	0
01/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.39400	1.47000	0
01/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05300	0.05400	0
01/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.34900	1.42500	0
01/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05800	0.05900	0
01/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.30400	1.38000	0
01/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06300	0.06400	0
01/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.25900	1.33500	0
01/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06800	0.06900	0
01/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.21500	1.29100	0
01/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07400	0.07500	0
01/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.17100	1.24700	0
01/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08000	0.08100	0
01/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.12700	1.20400	0
01/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08600	0.08800	0
01/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.08400	1.16100	0
01/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09300	0.09500	0
01/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.04400	1.11800	0
01/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10300	0.10200	0
01/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.00600	1.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.11500	0.11300	0
01/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.96800	1.04000	0
01/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12700	0.12400	0
01/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.93100	1.00200	0
01/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.14000	0.13600	0
01/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.89400	0.96500	0
01/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.15300	0.14900	0
01/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.85900	0.92900	0
01/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.16800	0.16300	0
01/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.82400	0.89400	0
01/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.18300	0.17800	0
01/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.79100	0.86000	0
01/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.20000	0.19400	0
01/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.75800	0.82600	0
01/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.21700	0.21000	0
01/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.72600	0.79300	0
01/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.23500	0.22700	0
01/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.69500	0.76100	0
01/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.25400	0.24500	0
01/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.66500	0.73000	0
01/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.27400	0.26400	0
01/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.63600	0.70000	0
01/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.29500	0.28400	0
01/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.60800	0.67100	28
01/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.31700	0.30500	0
01/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.58100	0.64300	0
01/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.34000	0.32700	0
01/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.55500	0.61500	0
01/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.36400	0.34900	0
01/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.52900	0.58900	0
01/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.38800	0.37300	0
01/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.50500	0.56300	0
01/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.41400	0.39700	0
01/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.48200	0.53800	0
01/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.44100	0.42200	0
01/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.45900	0.51400	0
01/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.46800	0.44800	0
01/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.44000	0.49100	0
01/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.49900	0.47500	0
01/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.42100	0.47100	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.53000	0.50500	0
01/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.40400	0.45200	0
01/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.56300	0.53600	0
01/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.38700	0.43400	0
01/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.59600	0.56800	0
01/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.37100	0.41700	0
01/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.63000	0.60100	0
01/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.35600	0.40100	0
01/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.66500	0.63500	0
01/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.56300	0.64500	0
01/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.70200	0.70900	0
01/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.34200	0.38500	0
01/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.70100	0.66900	0
01/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.54200	0.62200	0
01/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.73100	0.73600	0
01/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.32800	0.37000	0
01/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.73700	0.70400	0
01/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.56000	0.60000	0
01/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.79900	0.76400	0
01/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.31500	0.35500	0
01/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.77400	0.73900	0
01/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.30200	0.34200	0
01/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.81100	0.77600	0
01/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.29000	0.32800	0
01/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.84900	0.81200	0
01/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.27900	0.31600	0
01/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.88800	0.85000	0
01/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.26800	0.30400	0
01/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.92700	0.88800	0
01/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.25700	0.29200	0
01/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.96600	0.92600	0
01/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.24700	0.28100	0
01/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.00600	0.96500	0
01/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.23800	0.27100	0
01/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.04700	1.00500	0
01/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.22900	0.26100	0
01/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.08800	1.04500	0
01/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.22000	0.25100	0
01/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.12900	1.08500	0
01/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.21200	0.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.17100	1.12600	0
01/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.20400	0.23300	0
01/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.21300	1.16700	0
01/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.19700	0.22500	11,194
01/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.25600	1.20900	0
01/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.19000	0.21700	0
01/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.29900	1.25100	0
01/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.18300	0.20900	0
01/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.34200	1.29300	0
01/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.17600	0.20200	0
01/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.38500	1.33600	0
01/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.17000	0.19400	0
01/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.42900	1.37800	0
01/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.16400	0.18800	0
01/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.47300	1.42200	0
01/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.15800	0.18100	0
01/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.51700	1.46500	0
01/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.15300	0.17500	0
01/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.56200	1.50900	0
01/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.14800	0.16900	0
01/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.60700	1.55300	0
01/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.14300	0.16400	0
01/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.65200	1.59800	0
01/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.13800	0.15800	0
01/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.69700	1.64200	0
01/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.13400	0.15300	0
01/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.74300	1.68700	0
01/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.12900	0.14800	0
01/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.78800	1.73200	0
01/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.12500	0.14400	0
01/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.83400	1.77800	0
01/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.12100	0.13900	0
01/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.88000	1.82300	0
01/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.11800	0.13500	0
01/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.92700	1.86900	0
01/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.11400	0.13100	0
01/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.97300	1.91500	0
01/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.11100	0.12700	0
01/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.02000	1.96100	0
01/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.10700	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.06600	2.00700	0
01/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.10400	0.11900	0
01/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.11300	2.05300	0
01/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.10000	0.11600	8,032
01/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.15900	2.10000	0
01/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00500	0.00800	0
01/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.31600	2.24600	0
01/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.09300	0.10800	0
01/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.25200	2.19200	0
01/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.09000	0.10400	0
01/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.29900	2.23800	0
01/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.08600	0.10000	0
01/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.34500	2.28400	0
01/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.08300	0.09700	0
01/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.39200	2.33100	0
01/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.08000	0.09400	0
01/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.43900	2.37800	0
01/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.07700	0.09000	0
01/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.48600	2.42400	0
01/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.07500	0.08700	0
01/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.53400	2.47100	0
01/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.07200	0.08400	0
01/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.58100	2.51800	0
01/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.07000	0.08200	0
01/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.62900	2.56600	0
01/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06700	0.07900	0
01/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.67600	2.61300	0
01/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.06500	0.07600	0
01/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.72400	2.66000	0
01/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.06300	0.07400	0
01/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.77200	2.70800	0
01/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.06000	0.07100	0
01/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.81900	2.75500	0
01/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05800	0.06900	0
01/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.86700	2.80300	0
01/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05600	0.06700	0
01/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.91500	2.85100	0
01/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.05500	0.06500	0
01/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.96400	2.89900	0
01/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.05300	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.01200	2.94700	0
01/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.05100	0.06100	0
01/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.06000	2.99500	0
01/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04900	0.05900	0
01/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.10800	3.04300	0
01/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04800	0.05700	0
01/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.15700	3.09100	0
01/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04600	0.05500	0
01/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.20500	3.13900	0
01/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.04500	0.05400	0
01/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.25400	3.18800	0
01/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.04300	0.05200	0
01/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.30200	3.23600	0
01/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.04200	0.05000	0
01/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.35100	3.28400	0
01/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.04100	0.04900	0
01/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.40000	3.33300	0
01/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03900	0.04800	0
01/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.44800	3.38200	0
01/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03800	0.04600	0
01/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.49700	3.43000	0
01/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03700	0.04500	0
01/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.54600	3.47900	0
01/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03600	0.04400	0
01/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.59500	3.52800	0
01/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03500	0.04200	0
01/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.64400	3.57600	0
01/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.03400	0.04100	0
01/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.69300	3.62500	0
01/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.03300	0.04000	0
01/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.74200	3.67400	0
01/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.03200	0.03900	0
01/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.79100	3.72300	0
01/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.03100	0.03800	0
01/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.84000	3.77200	0
01/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.03000	0.03700	0
01/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.88900	3.82100	0
01/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02900	0.03600	0
01/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.93800	3.87000	0
01/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02800	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.98700	3.91900	0
01/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02800	0.03400	0
01/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.03700	3.96800	0
01/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02600	0.03300	0
01/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.08500	4.01700	0
01/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02500	0.03100	0
01/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.13400	4.06500	0
01/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02400	0.03000	0
01/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.18300	4.11400	0
01/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.02300	0.02800	0
01/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.23200	4.16200	0
01/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.02200	0.02700	0
01/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.28100	4.21100	0
01/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.02000	0.02600	0
01/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.32900	4.26000	0
01/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01900	0.02500	0
01/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.37800	4.30900	0
01/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01800	0.02300	0
01/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.42700	4.35700	0
01/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01800	0.02200	0
01/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.47700	4.40600	0
01/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01700	0.02100	0
01/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.52600	4.45500	0
01/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01600	0.02000	0
01/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.57500	4.50400	0
01/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01500	0.01900	0
01/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.62400	4.55300	0
01/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01400	0.01800	0
01/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.67300	4.60200	0
01/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01400	0.01700	0
01/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.72300	4.65100	0
01/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01300	0.01600	0
01/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.77200	4.70000	0
01/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01200	0.01600	0
01/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.82100	4.75000	0
01/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01200	0.01500	0
01/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.87100	4.79900	0
01/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01100	0.01400	0
01/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.92000	4.84800	0
01/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01000	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.96900	4.89700	0
01/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01000	0.01300	0
01/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.01900	4.94700	0
01/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00900	0.01200	0
01/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.06800	4.99600	0
01/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.11800	5.04500	0
01/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00800	0.01100	11,194
01/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.16700	5.09500	0
01/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.21700	5.14400	0
01/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00800	0.01000	0
01/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.26700	5.19400	0
01/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00700	0.00900	0
01/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.31600	5.24300	0
01/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00700	0.00900	0
01/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.36600	5.29300	0
01/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.41500	5.34200	0
01/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.46500	5.39200	0
01/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.51500	5.44100	0
01/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.56500	5.49100	0
01/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00500	0.00700	0
01/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.61400	5.54100	0
01/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.66400	5.59000	0
01/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.71400	5.64000	0
01/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00600	0
01/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.76300	5.69000	0
01/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.81300	5.73900	0
01/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.86300	5.78900	0
01/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.91300	5.83900	0
01/02/2010	£ / R On 14-June-10	18.30	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
01/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.96300	5.88900	0
01/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.01200	5.93800	0
01/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.06200	5.98800	0
01/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.11200	6.03800	0
01/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.16200	6.08800	0
01/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.21200	6.13800	0
01/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.26200	6.18800	0
01/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.31200	6.23800	0
01/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.36200	6.28700	0
01/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.41200	6.33700	0
01/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.46200	6.38700	0
01/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.51200	6.43700	0
01/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.56100	6.48700	0
01/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.61100	6.53700	0
01/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.66100	6.58700	0
01/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.71100	6.63700	0
01/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.76100	6.68700	0
01/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.81100	6.73700	0
01/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.86100	6.78700	0
01/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.91100	6.83700	0
01/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.96100	6.88700	0
01/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.01100	6.93600	0
01/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.06100	6.98600	0
01/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.11100	7.03600	0
01/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.16100	7.08600	0
01/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.21100	7.13600	0
01/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.26100	7.18600	0
01/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.31100	7.23600	0
01/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.36100	7.28600	0
01/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.41100	7.33600	0
01/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.46100	7.38600	0
01/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.51100	7.43600	0
01/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.56100	7.48600	0
01/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.61000	7.53600	0
01/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.66000	7.58600	0
01/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.71000	7.63600	0
01/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.76000	7.68600	0
01/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.81000	7.73600	0
01/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.86000	7.78600	0
01/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.91000	7.83600	0
01/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.96000	7.88600	0
01/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.01000	7.93600	0
01/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.06000	7.98600	0
01/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.31100	8.23800	0
01/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.36100	8.28800	0
01/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.21000	8.13500	0
01/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.26000	8.18500	0
01/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.31000	8.23500	0
01/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.36000	8.28500	0
01/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.41000	8.33500	0
01/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.46000	8.38500	0
01/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.51000	8.43500	0
01/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.56000	8.48500	0
01/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.61000	8.53500	0
01/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.66000	8.58500	0
01/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.71000	8.63500	0
01/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.76000	8.68500	0
01/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.81000	8.73500	0
01/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.86000	8.78500	0
01/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.91000	8.83500	0
01/02/2010	£ / R On 14-June-10	21.30	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
01/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.95900	8.88500	0
01/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.00900	8.93500	0
01/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.05900	8.98500	0
01/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.10900	9.03500	0
01/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.15900	9.08500	0
01/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.20900	9.13500	0
01/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.25900	9.18400	0
01/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.30900	9.23400	0
01/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.35900	9.28400	0
01/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.40900	9.33400	0
01/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.45900	9.38400	0
01/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.50900	9.43400	0
01/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.55900	9.48400	0
01/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.60900	9.53400	0
01/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.65900	9.58400	0
01/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.70900	9.63400	0
01/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.75900	9.68400	0
01/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.80900	9.73400	0
01/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.85900	9.78400	0
01/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.90900	9.83400	0
01/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.95900	9.88400	0
01/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.00900	9.93400	0
01/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08560	0.08540	0
01/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01583	0.01566	0
01/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00023	0.00026	0
01/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00809	0.00800	0
01/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00249	0.00260	0
01/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00397	0.00395	0
01/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00837	0.00855	0
01/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.13650	11.11990	155
01/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.50900	3.49300	0
01/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.45900	3.44300	0
01/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.40900	3.39300	0
01/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.35900	3.34300	0
01/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.49000	3.47400	0
01/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.44000	3.42500	0
01/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.39000	3.37500	0
01/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.34000	3.32500	0
01/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.29100	3.27500	0
01/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.24100	3.22500	0
01/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.19100	3.17500	0
01/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.95900	2.94300	0
01/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.09100	3.07500	0
01/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.04100	3.02600	0
01/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.99100	2.97600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.29900	3.28400	0
01/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.25000	3.23400	0
01/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
01/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.20000	3.18500	0
01/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01500	0
01/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.15100	3.13500	0
01/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01500	0
01/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.55900	2.54300	0
01/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.05200	3.03700	0
01/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01700	0
01/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.64300	2.62700	0
01/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.95400	2.93900	0
01/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.90500	2.89000	0
01/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.02000	0
01/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.49300	2.47800	0
01/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.44400	2.42800	0
01/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.75800	2.74300	0
01/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02200	0.02300	0
01/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.34400	2.32900	0
01/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.29500	2.27900	0
01/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
01/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.61100	2.59600	0
01/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02600	0
01/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.19600	2.18000	0
01/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.95900	1.94300	0
01/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.09700	2.08200	0
01/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.04700	2.03200	0
01/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.00900	0
01/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.99800	1.98300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00900	0.01000	0
01/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.32000	2.30600	0
01/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03400	0.03600	0
01/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.27200	2.25800	0
01/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03600	0.03800	0
01/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.22400	2.21000	0
01/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03800	0.04000	0
01/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.17600	2.16200	0
01/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04000	0.04200	0
01/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.56000	1.54400	0
01/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.08000	2.06600	0
01/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04400	0.04600	0
01/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.65500	1.64100	0
01/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01600	0.01800	0
01/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.98800	1.97500	0
01/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05200	0.05500	0
01/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.94300	1.93000	0
01/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05700	0.06000	0
01/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.51000	1.49700	0
01/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02100	0.02400	0
01/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.46200	1.44900	0
01/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02300	0.02600	0
01/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.80900	1.79600	0
01/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07300	0.07600	0
01/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.36700	1.35400	0
01/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02800	0.03100	0
01/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.31900	1.30600	0
01/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03000	0.03300	0
01/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.67800	1.66600	0
01/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09200	0.09600	0
01/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.22500	1.21300	0
01/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03600	0.04000	0
01/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.96500	0.95100	0
01/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00600	0.00800	0
01/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.13200	1.12000	0
01/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04300	0.04700	0
01/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.08600	1.07400	0
01/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04700	0.05100	0
01/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.04300	1.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05400	0.05900	0
01/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.42800	1.41800	0
01/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14200	0.14800	0
01/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.38800	1.37800	0
01/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.15200	0.15800	0
01/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.34900	1.33900	0
01/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.16300	0.16900	0
01/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.31000	1.30100	0
01/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.17400	0.18100	0
01/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.59600	0.58500	0
01/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03700	0.04200	0
01/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.23400	1.22500	0
01/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.19800	0.20500	0
01/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.76700	0.76000	0
01/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12800	0.13700	0
01/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.16500	1.15700	0
01/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.22900	0.23700	0
01/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.13200	1.12500	0
01/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.24600	0.25500	0
01/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.66300	0.65800	20
01/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17400	0.18500	271
01/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.63100	0.62700	0
01/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.19200	0.20400	0
01/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.03800	1.03100	0
01/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.30200	0.31100	0
01/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.57000	0.56600	0
01/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.23100	0.24300	0
01/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.54100	0.53800	0
01/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.25200	0.26500	0
01/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.95000	0.94400	0
01/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.36400	0.37400	0
01/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.48600	0.48400	0
01/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.29700	0.31100	0
01/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.18700	0.18600	0
01/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.22800	0.24300	0
01/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.43500	0.43400	0
01/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.34600	0.36100	0
01/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.41100	0.41100	0
01/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.37200	0.38800	0
01/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.39100	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.40200	0.41800	0
01/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.79300	0.78900	0
01/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.50700	0.51900	0
01/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.76900	0.76500	0
01/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.53300	0.54500	0
01/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.74600	0.74200	0
01/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.56000	0.57200	0
01/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.72400	0.72000	0
01/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.58800	0.60000	0
01/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.07300	0.07400	0
01/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.51400	0.53100	0
01/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.68100	0.67800	0
01/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.64500	0.65800	0
01/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.27500	0.27600	0
01/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.63600	0.65300	0
01/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.64300	0.64000	0
01/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.70700	0.72000	0
01/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.62500	0.62300	0
01/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.73900	0.75300	0
01/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23700	0.23900	25
01/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.74800	0.76600	0
01/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22500	0.22800	0
01/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.78600	0.80500	0
01/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.57500	0.57200	0
01/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.83900	0.85200	0
01/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.20500	0.20700	0
01/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.86600	0.88400	0
01/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19500	0.19700	0
01/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.90600	0.92400	0
01/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.52900	0.52700	0
01/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.94300	0.95700	0
01/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.17700	0.18000	0
01/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.98800	1.00700	0
01/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01600	0.01700	0
01/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.05700	1.07400	0
01/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.33100	0.33000	0
01/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.03200	1.04800	0
01/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.16200	0.16400	0
01/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.07300	1.09100	0
01/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.15400	0.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.11500	1.13400	0
01/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.14800	0.15000	0
01/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.15900	1.17700	0
01/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.45000	0.44900	0
01/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.16400	1.17900	0
01/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.43800	0.43700	0
01/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.20200	1.21700	0
01/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.42700	0.42600	0
01/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.24100	1.25600	0
01/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.41600	0.41500	0
01/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.28000	1.29500	0
01/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.40500	0.40400	0
01/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.31900	1.33400	0
01/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.39500	0.39400	0
01/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.35900	1.37400	0
01/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.10900	0.11100	0
01/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.47000	1.48800	0
01/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.37600	0.37500	0
01/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.44000	1.45500	0
01/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.36600	0.36600	0
01/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.48000	1.49600	0
01/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.74400	1.76000	0
01/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.34000	0.34000	0
01/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.60400	1.62000	0
01/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.89300	1.90900	0
01/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.31700	0.31600	0
01/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.73100	1.74600	0
01/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	13,636
01/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.99300	2.00900	0
01/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.09200	2.10900	0
01/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.14200	2.15800	0
01/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.19200	2.20800	0
01/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.27600	0.27600	0
01/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.99000	2.00600	0
01/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.29200	2.30800	0
01/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.26400	0.26400	0
01/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.07800	2.09400	0
01/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.39200	2.40800	0
01/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.44200	2.45800	0
01/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.49200	2.50800	0
01/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.54200	2.55800	0
01/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.59200	2.60800	0
01/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.64200	2.65800	0
01/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04000	0.04200	0
01/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.55100	2.56900	0
01/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.03800	0.04100	0
01/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.59900	2.61800	0
01/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03600	0.03900	0
01/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.64700	2.66600	0
01/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03500	0.03700	0
01/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.69600	2.71400	0
01/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03300	0.03500	0
01/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.74400	2.76200	0
01/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03100	0.03400	0
01/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.79200	2.81100	0
01/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.03000	0.03200	0
01/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.84100	2.85900	0
01/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.04100	3.05700	0
01/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02700	0.03000	0
01/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.93800	2.95700	0
01/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02600	0.02900	0
01/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.98700	3.00600	0
01/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02500	0.02700	0
01/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.03600	3.05400	0
01/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.17800	0.17900	0
01/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.89200	2.90900	0
01/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.17500	0.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.93900	2.95500	0
01/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.17100	0.17100	0
01/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.98500	3.00100	0
01/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.16800	0.16800	0
01/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.03200	3.04800	0
01/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.44100	3.45700	0
01/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.16100	0.16200	0
01/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.12500	3.14200	0
01/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01800	0.02000	0
01/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.37900	3.39700	0
01/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.15500	0.15500	0
01/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.21900	3.23500	0
01/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.15200	0.15200	0
01/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.26600	3.28200	0
01/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.74100	3.75700	0
01/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.14400	0.14400	0
01/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.40800	3.42400	0
01/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.89100	3.90700	0
01/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.13600	0.13600	0
01/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.55000	3.56600	0
01/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.09100	4.10700	0
01/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.14100	4.15700	0
01/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.19100	4.20700	0
01/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.12300	0.12300	0
01/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.83700	3.85300	0
01/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.29100	4.30700	0
01/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11900	0.11900	0
01/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.93300	3.94900	0
01/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.39100	4.40700	0
01/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.44100	4.45700	0
01/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.49100	4.50700	0
01/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.54100	4.55700	0
01/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.59100	4.60700	0
01/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.64100	4.65700	0
01/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00600	0.00700	0
01/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.51700	4.53400	0
01/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00600	0.00600	0
01/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.56700	4.58300	0
01/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.61600	4.63300	0
01/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00500	0.00600	0
01/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.66600	4.68300	0
01/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.71600	4.73200	0
01/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00500	0.00500	0
01/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.76600	4.78200	0
01/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.81500	4.83200	0
01/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.04100	5.05700	0
01/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.91500	4.93100	0
01/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.96500	4.98100	0
01/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.01400	5.03100	0
01/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08500	0.08600	0
01/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.79900	4.81600	0
01/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08400	0.08400	0
01/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.84800	4.86400	0
01/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08200	0.08300	0
01/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.89600	4.91300	0
01/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.08100	0.08200	0
01/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.94500	4.96200	0
01/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.44100	5.45700	0
01/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07800	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.04200	5.05900	0
01/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.36300	5.38000	0
01/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07600	0.07600	0
01/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.14000	5.15600	0
01/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07400	0.07500	0
01/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.18800	5.20500	0
01/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.07100	0.07200	0
01/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.33500	5.35200	0
01/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06800	0.06800	0
01/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.48200	5.49800	0
01/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06200	0.06200	0
01/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.77600	5.79200	0
01/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06000	0.06000	0
01/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.87400	5.89000	0
01/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.49100	6.50700	0
01/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.54100	6.55700	0
01/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.59100	6.60700	0
01/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.64100	6.65700	0
01/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.51200	6.52800	0
01/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.56200	6.57800	0
01/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.61200	6.62800	0
01/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.66200	6.67800	0
01/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.71200	6.72800	0
01/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.76200	6.77800	0
01/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.81200	6.82800	0
01/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.04100	7.05700	0
01/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.91200	6.92800	0
01/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.96200	6.97800	0
01/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.01200	7.02800	0
01/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04300	0.04400	0
01/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.75700	6.77400	0
01/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04200	0.04300	0
01/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.80600	6.82300	0
01/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04200	0.04200	0
01/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.85600	6.87200	0
01/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04100	0.04200	0
01/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.90500	6.92200	0
01/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.44100	7.45700	0
01/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03900	0.04000	0
01/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.00300	7.02000	0
01/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.36200	7.37800	0
01/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03800	0.03900	0
01/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.10200	7.11900	0
01/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03700	0.03800	0
01/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.15100	7.16800	0
01/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03500	0.03600	0
01/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.29900	7.31600	0
01/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03400	0.03400	0
01/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.44800	7.46400	0
01/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03000	0.03100	0
01/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.74400	7.76100	0
01/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02900	0.03000	0
01/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.84300	7.86000	0
01/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.49100	8.50700	0
01/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.54100	8.55700	0
01/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.59100	8.60700	0
01/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.64100	8.65700	0
01/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.51100	8.52700	0
01/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.56100	8.57700	0
01/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.61100	8.62700	0
01/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.66100	8.67700	0
01/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.71100	8.72700	0
01/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.76100	8.77700	0
01/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.81100	8.82700	0
01/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.04100	9.05700	0
01/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.91100	8.92700	0
01/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.96100	8.97700	0
01/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.01100	9.02700	0
01/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01900	0.02000	0
01/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.73300	8.75000	0
01/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.78200	8.79900	0
01/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01800	0.01900	0
01/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.83200	8.84900	0
01/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01800	0.01800	0
01/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.88200	8.89800	0
01/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.44100	9.45700	0
01/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01700	0.01700	0
01/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.98100	8.99700	0
01/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.36100	9.37700	0
01/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01600	0.01600	0
01/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.08000	9.09600	0
01/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01500	0.01600	0
01/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.12900	9.14600	0
01/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01400	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.27800	9.29500	0
01/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01300	0.01400	0
01/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.42700	9.44400	0
01/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01100	0.01200	0
01/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.72500	9.74200	0
01/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01100	0.01100	0
01/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.82500	9.84100	0
01/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.80330	6.83940	60
01/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.31300	4.35000	0
01/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.26300	4.30000	0
01/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.26100	4.29900	0
01/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.21100	4.24900	0
01/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.16100	4.19900	0
01/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.11100	4.14900	0
01/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.01300	4.05000	0
01/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.01100	4.04900	0
01/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.96100	3.99900	0
01/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.91100	3.94900	0
01/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.86100	3.89900	0
01/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.81100	3.84900	0
01/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.76100	3.79900	0
01/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.71100	3.74900	0
01/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.66100	3.69900	0
01/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.61100	3.64900	0
01/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.56100	3.59900	0
01/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.51100	3.54900	0
01/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.31300	3.35000	0
01/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.26300	3.30000	0
01/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.26100	3.29900	0
01/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.21100	3.24900	0
01/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.16100	3.19900	0
01/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.11100	3.14900	0
01/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.01300	3.05000	0
01/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.01100	3.04900	0
01/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.96100	2.99900	0
01/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.91100	2.94900	0
01/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.86100	2.89900	0
01/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.81100	2.84900	0
01/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.76100	2.79900	0
01/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.71100	2.74900	0
01/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.66100	2.69900	0
01/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.61100	2.64900	0
01/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.56100	2.59900	0
01/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.51100	2.54900	0
01/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.31300	2.35000	0
01/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.26300	2.30000	0
01/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.26200	2.29900	0
01/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.21200	2.24900	0
01/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.16200	2.20000	0
01/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.11200	2.15000	0
01/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.01300	2.05000	0
01/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.01200	2.05000	0
01/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.96300	2.00000	0
01/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.91300	1.95000	0
01/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.86300	1.90100	0
01/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.81300	1.85100	0
01/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.76300	1.80100	0
01/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.71400	1.75100	0
01/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.66400	1.70200	0
01/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.61400	1.65200	0
01/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
01/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.56500	1.60200	0
01/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.51500	1.55300	0
01/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
01/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.31400	1.35000	0
01/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.26400	1.30000	0
01/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.26800	1.30600	0
01/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00800	0
01/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.21900	1.25600	0
01/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00800	0
01/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.17000	1.20700	0
01/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.12100	1.15800	0
01/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.01000	0.01000	0
01/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.01500	1.05200	0
01/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.02300	1.06000	0
01/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01200	0.01200	0
01/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.97600	1.01200	0
01/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01500	0.01400	0
01/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.92900	0.96500	0
01/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01800	0.01700	0
01/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.88400	0.91900	0
01/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.02300	0.02100	0
01/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.83900	0.87400	0
01/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.02800	0.02600	0
01/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.79500	0.82900	0
01/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.03400	0.03100	0
01/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.75200	0.78500	0
01/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.04100	0.03700	0
01/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.70900	0.74300	0
01/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.04800	0.04500	0
01/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.66800	0.70100	0
01/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.05700	0.05300	0
01/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.62800	0.66000	0
01/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.06700	0.06200	0
01/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.59000	0.62100	0
01/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.07900	0.07300	0
01/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.44600	0.48100	0
01/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.03300	0.03100	0
01/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.40300	0.43800	0
01/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.04000	0.03800	0
01/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.36200	0.39600	0
01/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04900	0.04600	0
01/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.32300	0.35600	0
01/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.06000	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.41600	0.44300	0
01/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.15500	0.14500	0
01/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.38600	0.41200	0
01/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.17500	0.16400	0
01/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.35700	0.38200	0
01/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.19600	0.18400	0
01/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.32900	0.35400	0
01/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.21800	0.20600	0
01/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.30300	0.32700	0
01/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.24200	0.22900	0
01/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.27900	0.30200	0
01/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.26800	0.25400	0
01/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.25900	0.27800	0
01/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.29800	0.28000	0
01/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.24000	0.25800	0
01/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.32900	0.31000	0
01/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.22300	0.24000	0
01/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.36200	0.34200	0
01/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.32500	0.34100	0
01/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.42900	0.40900	0
01/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.20700	0.22300	0
01/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.39600	0.37500	0
01/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.19300	0.20700	0
01/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.43200	0.40900	0
01/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.17900	0.19300	0
01/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.46800	0.44500	0
01/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16600	0.17900	0
01/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.50500	0.48100	0
01/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.15500	0.16700	0
01/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.54400	0.51900	0
01/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.14400	0.15500	0
01/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.58300	0.55700	0
01/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.13400	0.14500	0
01/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.62300	0.59700	0
01/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.68800	1.65100	0
01/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.73800	1.70100	0
01/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03000	0.03300	0
01/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.76900	1.73500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02900	0.03100	0
01/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.81800	1.78300	0
01/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02700	0.03000	0
01/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.86600	1.83200	0
01/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02600	0.02800	0
01/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.91500	1.88000	0
01/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.98800	1.95100	0
01/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02400	0.02600	0
01/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.01300	1.97800	0
01/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02200	0.02500	0
01/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.06100	2.02700	0
01/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02100	0.02300	0
01/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.11000	2.07500	0
01/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01900	0.02200	0
01/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.15800	2.12400	0
01/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01800	0.02000	0
01/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.20700	2.17200	0
01/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01700	0.01900	0
01/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.25600	2.22100	0
01/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01500	0.01700	0
01/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.30400	2.26900	0
01/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01400	0.01600	0
01/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.35300	2.31800	0
01/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01300	0.01500	0
01/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.40200	2.36700	0
01/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01200	0.01400	0
01/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.45100	2.41600	0
01/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01100	0.01300	0
01/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.50000	2.46500	0
01/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.68700	3.65000	0
01/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.73700	3.70000	0
01/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.74100	3.70400	0
01/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.79100	3.75400	0
01/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.84100	3.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
01/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.89000	3.85400	0
01/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.98700	3.95000	0
01/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.99000	3.95300	0
01/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.04000	4.00300	0
01/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.09000	4.05300	0
01/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.14000	4.10300	0
01/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.19000	4.15300	0
01/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.24000	4.20300	0
01/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.29000	4.25300	0
01/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.34000	4.30300	0
01/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.39000	4.35300	0
01/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.44000	4.40300	0
01/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.49000	4.45300	0
01/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.68700	5.65000	0
01/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.73700	5.70000	0
01/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.73900	5.70200	0
01/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.78900	5.75200	0
01/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.83900	5.80200	0
01/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.88900	5.85200	0
01/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.98700	5.95000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.98900	5.95200	0
01/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.03900	6.00200	0
01/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.08900	6.05200	0
01/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.13900	6.10200	0
01/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.18900	6.15200	0
01/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.23900	6.20200	0
01/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.28900	6.25200	0
01/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.33900	6.30200	0
01/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.38900	6.35200	0
01/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.43900	6.40200	0
01/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.48900	6.45200	0
01/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.68700	7.65000	0
01/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.73700	7.70000	0
01/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.73900	7.70200	0
01/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.78900	7.75200	0
01/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.83900	7.80200	0
01/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.88900	7.85200	0
01/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.98700	7.95000	0
01/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.98900	7.95200	0
01/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.03900	8.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.08900	8.05200	0
01/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.13900	8.10200	0
01/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.18900	8.15200	0
01/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.23900	8.20200	0
01/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.28900	8.25200	0
01/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.33900	8.30200	0
01/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.38900	8.35200	0
01/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.43900	8.40200	0
01/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.48900	8.45200	0
02/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.92360	8.01470	493
02/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.87400	4.96500	0
02/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.13700	4.22000	0
02/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.08700	4.17000	0
02/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.16600	4.25300	0
02/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.98700	4.07000	0
02/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.06600	4.15300	0
02/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.01600	4.10300	0
02/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.09500	4.18400	0
02/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.04500	4.13400	0
02/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.99500	4.08400	0
02/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.07500	4.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.02500	4.11600	0
02/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.97500	4.06600	0
02/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.92500	4.01600	0
02/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.87500	3.96600	0
02/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.82500	3.91600	0
02/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.77500	3.86600	0
02/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.72600	3.81600	0
02/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.67600	3.76700	0
02/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.62600	3.71700	0
02/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.57600	3.66700	0
02/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.52600	3.61700	0
02/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.47700	3.56700	0
02/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.42700	3.51800	0
02/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.11600	3.20300	0
02/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.06700	3.15300	0
02/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.01700	3.10300	0
02/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.09700	3.18600	0
02/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.04700	3.13600	0
02/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.99700	3.08600	0
02/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.07900	3.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.02900	3.12000	0
02/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.98000	3.07000	0
02/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.93000	3.02100	0
02/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.88000	2.97100	0
02/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.83100	2.92100	0
02/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.78100	2.87200	0
02/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.73200	2.82200	0
02/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.68200	2.77300	0
02/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.63300	2.72300	0
02/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.58300	2.67300	0
02/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.53300	2.62400	0
02/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.00900	0
02/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.48400	2.57400	0
02/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.43500	2.52500	0
02/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01100	0.01000	0
02/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.11900	2.20500	0
02/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.06900	2.15500	0
02/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.01900	2.10500	0
02/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.10300	2.19100	0
02/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.05400	2.14200	0
02/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.00400	2.09200	0
02/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.08900	2.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01400	0
02/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.04000	2.13000	0
02/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01500	0
02/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.99200	2.08000	0
02/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01500	0
02/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.94400	2.03100	0
02/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02000	0.01600	0
02/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.89700	1.98300	0
02/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02300	0.01800	0
02/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.84900	1.93600	0
02/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02500	0.02100	0
02/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.80300	1.88800	0
02/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02900	0.02300	0
02/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.75600	1.84100	0
02/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03200	0.02600	0
02/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.70900	1.79400	0
02/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03500	0.02900	0
02/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.66300	1.74800	0
02/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03900	0.03300	0
02/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.61800	1.70200	0
02/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04400	0.03700	0
02/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.57200	1.65600	0
02/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04800	0.04100	0
02/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.52700	1.61000	0
02/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05300	0.04500	0
02/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.48300	1.56500	0
02/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05900	0.05000	0
02/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.13700	1.22000	0
02/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02100	0.01800	0
02/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.08900	1.17200	0
02/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02300	0.02000	0
02/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.04200	1.12400	0
02/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02600	0.02200	0
02/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.15700	1.23700	0
02/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.06200	0.05300	0
02/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.11300	1.19200	0
02/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.06800	0.05800	0
02/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.07000	1.14800	0
02/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.07500	0.06400	0
02/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.18400	1.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.11000	0.09600	0
02/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.14400	1.22000	0
02/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12000	0.10500	0
02/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.10600	1.17900	0
02/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13200	0.11400	0
02/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.07000	1.13900	0
02/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14600	0.12400	0
02/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.03400	1.10200	0
02/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16000	0.13700	0
02/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.99900	1.06600	0
02/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17500	0.15100	0
02/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.96500	1.03000	0
02/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.19100	0.16500	0
02/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.93200	0.99600	0
02/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20800	0.18100	0
02/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.90000	0.96200	0
02/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22600	0.19700	0
02/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.86800	0.92900	0
02/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24400	0.21400	0
02/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.83800	0.89800	0
02/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26400	0.23300	0
02/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.80800	0.86600	0
02/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28400	0.25100	0
02/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.77900	0.83600	0
02/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30500	0.27100	0
02/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.75200	0.80700	0
02/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.32800	0.29200	0
02/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.38900	0.43600	0
02/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27300	0.23400	0
02/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.36400	0.40900	390
02/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.29800	0.25700	130
02/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.34000	0.38400	100
02/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.32400	0.28200	0
02/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.49300	0.53800	0
02/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39800	0.35400	0
02/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.47000	0.51400	0
02/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.42500	0.38000	0
02/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.44900	0.49100	0
02/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.45400	0.40700	0
02/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.57900	0.62500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.50500	0.46000	0
02/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.55800	0.60300	0
02/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.53400	0.48800	0
02/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.53900	0.58100	0
02/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.56500	0.51600	0
02/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.52000	0.56000	0
02/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.59600	0.54500	0
02/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.50200	0.54100	0
02/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.62800	0.57600	0
02/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.48500	0.52200	0
02/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.66100	0.60700	0
02/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.46900	0.50400	4,400
02/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.69500	0.63900	0
02/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.45300	0.48700	0
02/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.72900	0.67200	0
02/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.43800	0.47100	0
02/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.76400	0.70600	0
02/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.42300	0.45500	0
02/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.79900	0.74000	0
02/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.40900	0.44000	0
02/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.83500	0.77500	0
02/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.39500	0.42600	0
02/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.87100	0.81100	0
02/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.38200	0.41200	0
02/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.90800	0.84700	0
02/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.37000	0.39800	0
02/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.94600	0.88300	0
02/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.35800	0.38500	0
02/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.98400	0.92000	0
02/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.34700	0.37300	117
02/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.02300	0.95800	0
02/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.10500	0.11700	0
02/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.08900	1.01500	0
02/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.21100	0.22900	3,000
02/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.11600	1.04500	0
02/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.09500	0.10500	0
02/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.17900	1.10300	0
02/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.09000	0.10000	0
02/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.22400	1.14800	0
02/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.08500	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.26900	1.19200	0
02/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.08100	0.09000	0
02/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.31500	1.23800	0
02/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.07700	0.08500	0
02/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.36100	1.28300	0
02/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.16900	0.18200	0
02/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.37400	1.29800	0
02/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.26200	0.28100	0
02/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.38800	1.31600	0
02/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.25400	0.27300	330
02/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.43000	1.35800	0
02/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.15200	0.16400	0
02/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.50700	1.43000	0
02/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.24000	0.25800	0
02/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.51600	1.44300	0
02/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.05800	0.06400	0
02/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.64200	1.56200	0
02/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.13700	0.14700	0
02/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.64200	1.56300	0
02/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05300	0.05800	0
02/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.73700	1.65600	0
02/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.05100	0.05500	26,596
02/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.78500	1.70300	0
02/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.04800	0.05300	0
02/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.83200	1.75100	0
02/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.20300	0.21800	0
02/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.77900	1.70300	0
02/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.04500	0.04900	0
02/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.92900	1.84700	0
02/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04300	0.04700	0
02/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.97700	1.89500	0
02/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04100	0.04500	0
02/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.02500	1.94300	0
02/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.10600	0.11400	0
02/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.01100	1.93000	0
02/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10300	0.11000	0
02/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.05800	1.97600	0
02/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10000	0.10700	0
02/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.10500	2.02300	0
02/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.17000	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.09600	2.01600	0
02/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.16600	0.17700	0
02/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.14200	2.06200	0
02/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.16100	0.17300	0
02/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.18700	2.10800	0
02/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.15700	0.16800	300
02/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.23300	2.15300	0
02/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.15300	0.16400	0
02/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.27900	2.19900	0
02/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.14900	0.16000	0
02/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.32500	2.24500	0
02/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.14500	0.15500	0
02/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.37100	2.29000	0
02/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.14100	0.15100	0
02/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.41700	2.33600	0
02/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.13700	0.14700	0
02/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.46300	2.38200	0
02/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.13400	0.14400	0
02/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.51000	2.42900	0
02/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.13100	0.14000	0
02/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.55700	2.47500	0
02/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.12700	0.13700	0
02/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.60300	2.52200	0
02/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.12400	0.13300	0
02/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.65000	2.56800	0
02/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12100	0.13000	0
02/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.69700	2.61500	0
02/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01500	0.01600	0
02/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.89900	2.81400	0
02/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.94800	2.86300	0
02/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.99700	2.91200	0
02/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.04600	2.96100	0
02/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.09600	3.01100	0
02/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01100	0.01200	0
02/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.14500	3.06000	0
02/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.31300	3.23000	0
02/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.36300	3.28000	0
02/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.41300	3.33000	0
02/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00900	0.00900	0
02/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.34300	3.25700	0
02/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09400	0.10000	0
02/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.22000	3.13500	0
02/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.44200	3.35600	0
02/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.49200	3.40600	0
02/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00700	0.00800	0
02/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.54100	3.45600	0
02/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.59100	3.50500	0
02/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.64100	3.55500	0
02/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.69000	3.60400	0
02/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.74000	3.65400	0
02/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.90300	3.82000	0
02/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.79000	3.70400	0
02/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.83900	3.75300	0
02/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.88900	3.80300	0
02/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.93900	3.85300	0
02/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.98900	3.90300	0
02/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03300	0.03500	0
02/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.93800	3.85100	0
02/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03200	0.03400	0
02/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.98700	3.90000	0
02/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03200	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.03700	3.95000	0
02/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06900	0.07300	0
02/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.99500	3.90800	0
02/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06800	0.07200	0
02/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.04400	3.95700	0
02/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06600	0.07000	0
02/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.09200	4.00500	0
02/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06500	0.06900	0
02/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.14100	4.05400	0
02/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06300	0.06800	0
02/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.18900	4.10300	0
02/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06200	0.06600	0
02/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.23800	4.15100	0
02/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06100	0.06500	0
02/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.28700	4.20000	0
02/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05900	0.06300	0
02/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.33500	4.24800	0
02/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05800	0.06200	0
02/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.38400	4.29700	0
02/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05700	0.06100	0
02/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.43300	4.34600	0
02/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05600	0.05900	0
02/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.48200	4.39400	0
02/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05400	0.05800	0
02/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.53000	4.44300	0
02/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05300	0.05700	0
02/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.57900	4.49200	0
02/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05200	0.05600	0
02/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.62800	4.54100	0
02/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.88600	4.80000	0
02/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.93500	4.85000	0
02/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.98500	4.89900	0
02/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.03500	4.94900	0
02/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.08500	4.99900	0
02/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.13500	5.04900	0
02/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.31300	5.23000	0
02/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.36300	5.28000	0
02/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.41300	5.33000	0
02/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.33500	5.24900	0
02/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04200	0.04500	0
02/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.16800	5.08000	0
02/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.43500	5.34900	0
02/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.48500	5.39900	0
02/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.53500	5.44900	0
02/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.71300	5.63000	0
02/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.63500	5.54900	0
02/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.68500	5.59900	0
02/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.73500	5.64900	0
02/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.78500	5.69900	0
02/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.83400	5.74900	0
02/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.01300	5.93000	0
02/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.93400	5.84800	0
02/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.98400	5.89800	0
02/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01000	0.01000	0
02/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.91500	5.82600	0
02/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00900	0.01000	0
02/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.96400	5.87600	0
02/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.01400	5.92500	0
02/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03200	0.03400	0
02/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.95800	5.86900	0
02/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03100	0.03300	0
02/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.00700	5.91800	0
02/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03100	0.03300	0
02/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.05700	5.96800	0
02/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03000	0.03200	0
02/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.10600	6.01700	0
02/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.02900	0.03100	0
02/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.15500	6.06600	0
02/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02900	0.03100	0
02/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.20500	6.11600	0
02/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02800	0.03000	0
02/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.25400	6.16500	0
02/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.30300	6.21400	0
02/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.35300	6.26400	0
02/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02600	0.02800	0
02/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.40200	6.31300	0
02/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02600	0.02800	0
02/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.45200	6.36300	0
02/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02500	0.02700	0
02/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.50100	6.41200	0
02/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02500	0.02600	0
02/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.55100	6.46100	0
02/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02400	0.02600	0
02/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.60000	6.51100	0
02/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.88400	6.79800	0
02/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.93400	6.84800	0
02/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.11300	7.03000	0
02/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.03400	6.94800	0
02/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.08400	6.99800	0
02/02/2010	\$ / 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
02/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.13400	7.04800	0
02/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01900	0.02100	0
02/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.14500	7.05600	0
02/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.86300	7.78000	0
02/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.91300	7.83000	0
02/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.83400	7.74800	0
02/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.01300	7.93000	0
02/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.93400	7.84800	0
02/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.98400	7.89800	0
02/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.90600	7.81700	0
02/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.95600	7.86700	0
02/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.00600	7.91700	0
02/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.94000	7.85000	0
02/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.99000	7.90000	0
02/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.04000	7.95000	0
02/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.08900	7.99900	0
02/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.13900	8.04900	0
02/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01200	0.01400	0
02/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.18800	8.09900	0
02/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.23800	8.14800	0
02/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.28800	8.19800	0
02/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01100	0.01200	0
02/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.33700	8.24700	0
02/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.38700	8.29700	0
02/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01100	0.01200	0
02/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.43700	8.34700	0
02/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01100	0.01100	0
02/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.48700	8.39600	0
02/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01000	0.01100	0
02/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.53600	8.44600	0
02/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01000	0.01100	0
02/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.58600	8.49600	0
02/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.88400	8.79800	0
02/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.93400	8.84800	0
02/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.11300	9.03000	0
02/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.03400	8.94800	0
02/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.08400	8.99800	0
02/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.13400	9.04800	0
02/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.83400	9.74800	0
02/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.41430	12.54130	1,261
02/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.16900	4.28900	0
02/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.31900	4.44200	0
02/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.06900	4.18900	0
02/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.01900	4.13900	0
02/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.16900	4.29200	0
02/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.06900	4.19200	0
02/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.01900	4.14200	0
02/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.96900	4.09200	0
02/02/2010	£ / R On 14-June-10	8.25	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
02/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.87000	3.99300	0
02/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.82000	3.94300	0
02/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.56900	3.68900	0
02/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.51900	3.63900	0
02/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.67000	3.79300	0
02/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.62000	3.74300	0
02/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.57100	3.69300	0
02/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.52100	3.64400	0
02/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.47100	3.59400	0
02/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.42100	3.54400	0
02/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.37100	3.49400	0
02/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.32200	3.44400	0
02/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.27200	3.39500	0
02/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.22200	3.34500	0
02/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.17200	3.29500	0
02/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.12300	3.24500	0
02/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.07300	3.19600	0
02/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.02300	3.14600	0
02/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.97400	3.09600	0
02/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.92400	3.04600	0
02/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.87400	2.99700	0
02/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.82500	2.94700	0
02/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.77500	2.89700	0
02/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00600	0
02/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.72500	2.84800	0
02/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.67600	2.79800	0
02/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.62600	2.74900	0
02/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.57700	2.69900	0
02/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.52700	2.64900	0
02/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.47800	2.60000	0
02/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.42800	2.55000	0
02/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.37900	2.50100	0
02/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.01000	0
02/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.33000	2.45200	0
02/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.28000	2.40200	0
02/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.23100	2.35300	0
02/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01200	0
02/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.18200	2.30300	0
02/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01400	0.01200	0
02/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.13300	2.25400	0
02/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01500	0.01300	0
02/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.08400	2.20500	0
02/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01600	0.01400	0
02/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.03500	2.15600	0
02/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01700	0.01500	0
02/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.98600	2.10700	0
02/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01800	0.01600	0
02/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.93800	2.05700	0
02/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02000	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.89000	2.00800	0
02/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02200	0.01700	0
02/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.84200	1.96000	0
02/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02400	0.01900	0
02/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.79400	1.91200	0
02/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02600	0.02100	0
02/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.74600	1.86400	0
02/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02800	0.02300	0
02/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.69900	1.81600	0
02/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03100	0.02500	0
02/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.65100	1.76800	0
02/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03300	0.02700	0
02/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.60400	1.72100	0
02/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03600	0.03000	0
02/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.55700	1.67300	0
02/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03900	0.03200	0
02/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.51100	1.62600	0
02/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04300	0.03500	0
02/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.46400	1.57900	0
02/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04600	0.03800	0
02/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.41800	1.53300	0
02/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.05000	0.04200	0
02/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.37300	1.48600	0
02/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.05500	0.04500	0
02/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.32700	1.44000	0
02/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05900	0.04900	0
02/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.28200	1.39400	0
02/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.06400	0.05300	0
02/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.23700	1.34900	0
02/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06900	0.05800	0
02/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.19300	1.30400	0
02/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.07500	0.06300	0
02/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.14900	1.25900	0
02/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.08100	0.06800	0
02/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.10600	1.21500	0
02/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.08800	0.07400	0
02/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.06500	1.17100	0
02/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.09700	0.08000	0
02/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.02600	1.12700	0
02/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.10800	0.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.98700	1.08400	0
02/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.11900	0.09300	0
02/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.95000	1.04400	0
02/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.13200	0.10300	0
02/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.91300	1.00600	0
02/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.14500	0.11500	0
02/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.87700	0.96800	0
02/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.15900	0.12700	0
02/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.84100	0.93100	0
02/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.17300	0.14000	0
02/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.80700	0.89400	0
02/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.18900	0.15300	0
02/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.77400	0.85900	0
02/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.20600	0.16800	0
02/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.74100	0.82400	0
02/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.22300	0.18300	0
02/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.71000	0.79100	0
02/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.24200	0.20000	0
02/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.67900	0.75800	0
02/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.26100	0.21700	0
02/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.64900	0.72600	0
02/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.28100	0.23500	0
02/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.62000	0.69500	0
02/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.30200	0.25400	0
02/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.59200	0.66500	0
02/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.32400	0.27400	0
02/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.56500	0.63600	0
02/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.34700	0.29500	0
02/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.53900	0.60800	28
02/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.37100	0.31700	0
02/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.51400	0.58100	0
02/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.39600	0.34000	0
02/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.49000	0.55500	0
02/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.42200	0.36400	0
02/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.46700	0.52900	0
02/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.44900	0.38800	0
02/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.44700	0.50500	0
02/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.47900	0.41400	0
02/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.42800	0.48200	0
02/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.51000	0.44100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.41000	0.45900	0
02/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.54200	0.46800	0
02/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.39300	0.44000	0
02/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.57500	0.49900	0
02/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.37700	0.42100	8,032
02/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.60900	0.53000	0
02/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.36100	0.40400	0
02/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.64300	0.56300	0
02/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.34600	0.38700	0
02/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.67800	0.59600	0
02/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.33200	0.37100	0
02/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.71400	0.63000	0
02/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.31900	0.35600	0
02/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.75100	0.66500	0
02/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.54000	0.56300	0
02/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.80600	0.70200	0
02/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.30600	0.34200	0
02/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.78800	0.70100	0
02/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.52000	0.54200	0
02/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.83600	0.73100	0
02/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.29300	0.32800	0
02/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.82500	0.73700	0
02/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.50000	0.56000	0
02/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.86600	0.79900	0
02/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.28200	0.31500	0
02/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.86400	0.77400	0
02/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.27000	0.30200	0
02/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.90200	0.81100	0
02/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.26000	0.29000	0
02/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.94200	0.84900	0
02/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.25000	0.27900	0
02/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.98200	0.88800	0
02/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.24000	0.26800	0
02/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.02200	0.92700	0
02/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.23100	0.25700	0
02/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.06300	0.96600	0
02/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.22200	0.24700	0
02/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.10400	1.00600	0
02/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.21300	0.23800	0
02/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.14500	1.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.20500	0.22900	0
02/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.18700	1.08800	0
02/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.19800	0.22000	0
02/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.23000	1.12900	0
02/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.19000	0.21200	0
02/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.27200	1.17100	0
02/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.18400	0.20400	0
02/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.31600	1.21300	0
02/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.17700	0.19700	11,194
02/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.35900	1.25600	0
02/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.17100	0.19000	0
02/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.40300	1.29900	0
02/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.16400	0.18300	0
02/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.44600	1.34200	0
02/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.15900	0.17600	0
02/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.49100	1.38500	0
02/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.15300	0.17000	0
02/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.53500	1.42900	0
02/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.14800	0.16400	0
02/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.58000	1.47300	0
02/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.14300	0.15800	0
02/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.62500	1.51700	0
02/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.13800	0.15300	0
02/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.67000	1.56200	0
02/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.13400	0.14800	0
02/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.71600	1.60700	0
02/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.12900	0.14300	0
02/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.76100	1.65200	0
02/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.12500	0.13800	0
02/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.80700	1.69700	0
02/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.12100	0.13400	0
02/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.85300	1.74300	0
02/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.11700	0.12900	0
02/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.89900	1.78800	0
02/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11400	0.12500	0
02/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.94600	1.83400	0
02/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.11000	0.12100	0
02/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.99200	1.88000	0
02/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.10700	0.11800	0
02/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.03900	1.92700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.10300	0.11400	0
02/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.08500	1.97300	0
02/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.10000	0.11100	0
02/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.13200	2.02000	0
02/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.09600	0.10700	0
02/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.17800	2.06600	0
02/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09200	0.10400	0
02/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.22400	2.11300	0
02/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.08900	0.10000	8,032
02/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.27100	2.15900	0
02/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.43400	2.31600	0
02/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08300	0.09300	0
02/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.36500	2.25200	0
02/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.08000	0.09000	0
02/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.41200	2.29900	0
02/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.07700	0.08600	0
02/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.45900	2.34500	0
02/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07400	0.08300	0
02/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.50600	2.39200	0
02/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.07100	0.08000	0
02/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.55300	2.43900	0
02/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.06900	0.07700	0
02/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.60100	2.48600	0
02/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.06600	0.07500	0
02/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.64800	2.53400	0
02/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06400	0.07200	0
02/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.69600	2.58100	0
02/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06200	0.07000	0
02/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.74400	2.62900	0
02/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06000	0.06700	0
02/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.79200	2.67600	0
02/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05800	0.06500	0
02/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.84000	2.72400	0
02/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05600	0.06300	0
02/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.88800	2.77200	0
02/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05400	0.06000	0
02/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.93600	2.81900	0
02/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05200	0.05800	0
02/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.98400	2.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05000	0.05600	0
02/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.03200	2.91500	0
02/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04900	0.05500	0
02/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.08100	2.96400	0
02/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04700	0.05300	0
02/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.12900	3.01200	0
02/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04600	0.05100	0
02/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.17800	3.06000	0
02/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04400	0.04900	0
02/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.22600	3.10800	0
02/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04300	0.04800	0
02/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.27500	3.15700	0
02/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04100	0.04600	0
02/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.32300	3.20500	0
02/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.04000	0.04500	0
02/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.37200	3.25400	0
02/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03900	0.04300	0
02/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.42100	3.30200	0
02/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03800	0.04200	0
02/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.47000	3.35100	0
02/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03700	0.04100	0
02/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.51900	3.40000	0
02/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03500	0.03900	0
02/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.56700	3.44800	0
02/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03400	0.03800	0
02/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.61600	3.49700	0
02/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03300	0.03700	0
02/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.66500	3.54600	0
02/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03200	0.03600	0
02/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.71400	3.59500	0
02/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03100	0.03500	0
02/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.76300	3.64400	0
02/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.03100	0.03400	0
02/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.81300	3.69300	0
02/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.03000	0.03300	0
02/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.86200	3.74200	0
02/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02900	0.03200	0
02/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.91100	3.79100	0
02/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02800	0.03100	0
02/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.96000	3.84000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02700	0.03000	0
02/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.00900	3.88900	0
02/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02600	0.02900	0
02/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.05800	3.93800	0
02/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02500	0.02800	0
02/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.10700	3.98700	0
02/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02300	0.02800	0
02/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.15500	4.03700	0
02/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02200	0.02600	0
02/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.20400	4.08500	0
02/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02100	0.02500	0
02/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.25300	4.13400	0
02/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02000	0.02400	0
02/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.30200	4.18300	0
02/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01900	0.02300	0
02/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.35100	4.23200	0
02/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01800	0.02200	0
02/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.40000	4.28100	0
02/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01700	0.02000	0
02/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.44900	4.32900	0
02/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01600	0.01900	0
02/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.49800	4.37800	0
02/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.54800	4.42700	0
02/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01500	0.01800	0
02/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.59700	4.47700	0
02/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01400	0.01700	0
02/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.64600	4.52600	0
02/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01300	0.01600	0
02/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.69500	4.57500	0
02/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01300	0.01500	0
02/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.74500	4.62400	0
02/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01200	0.01400	0
02/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.79400	4.67300	0
02/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01100	0.01400	0
02/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.84300	4.72300	0
02/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01100	0.01300	0
02/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.89300	4.77200	0
02/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01000	0.01200	0
02/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.94200	4.82100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01000	0.01200	0
02/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.99200	4.87100	0
02/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00900	0.01100	0
02/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.04100	4.92000	0
02/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00900	0.01000	0
02/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.09100	4.96900	0
02/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00800	0.01000	0
02/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.14000	5.01900	0
02/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00800	0.00900	0
02/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.19000	5.06800	0
02/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00700	0.00900	0
02/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.23900	5.11800	0
02/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00700	0.00800	11,194
02/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.28900	5.16700	0
02/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00700	0.00800	0
02/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.33900	5.21700	0
02/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00600	0.00800	0
02/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.38800	5.26700	0
02/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00600	0.00700	0
02/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.43800	5.31600	0
02/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00600	0.00700	0
02/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.48800	5.36600	0
02/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.53700	5.41500	0
02/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.58700	5.46500	0
02/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.63700	5.51500	0
02/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00500	0.00600	0
02/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.68700	5.56500	0
02/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.73600	5.61400	0
02/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.78600	5.66400	0
02/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.83600	5.71400	0
02/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.88600	5.76300	0
02/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.93500	5.81300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.98500	5.86300	0
02/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.03500	5.91300	0
02/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.08500	5.96300	0
02/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.13500	6.01200	0
02/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.18500	6.06200	0
02/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.23500	6.11200	0
02/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.28500	6.16200	0
02/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.33500	6.21200	0
02/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.38500	6.26200	0
02/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.43500	6.31200	0
02/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.48400	6.36200	0
02/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.53400	6.41200	0
02/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.58400	6.46200	0
02/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.63400	6.51200	0
02/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.68400	6.56100	0
02/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.73400	6.61100	0
02/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.78400	6.66100	0
02/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.83400	6.71100	0
02/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.88400	6.76100	0
02/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.93400	6.81100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.98400	6.86100	0
02/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.03400	6.91100	0
02/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.08400	6.96100	0
02/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.13400	7.01100	0
02/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.18400	7.06100	0
02/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.23400	7.11100	0
02/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.28400	7.16100	0
02/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.33400	7.21100	0
02/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.38400	7.26100	0
02/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.43400	7.31100	0
02/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.48400	7.36100	0
02/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.53300	7.41100	0
02/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.58300	7.46100	0
02/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.63300	7.51100	0
02/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.68300	7.56100	0
02/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.73300	7.61000	0
02/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.78300	7.66000	0
02/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.83300	7.71000	0
02/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.88300	7.76000	0
02/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.93300	7.81000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.98300	7.86000	0
02/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.03300	7.91000	0
02/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.08300	7.96000	0
02/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.13300	8.01000	0
02/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.18300	8.06000	0
02/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.43100	8.31100	0
02/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.48100	8.36100	0
02/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.33300	8.21000	0
02/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.38300	8.26000	0
02/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.43300	8.31000	0
02/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.48300	8.36000	0
02/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.53300	8.41000	0
02/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.58300	8.46000	0
02/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.63300	8.51000	0
02/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.68300	8.56000	0
02/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.73300	8.61000	0
02/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.78300	8.66000	0
02/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.83300	8.71000	0
02/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.88200	8.76000	0
02/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.93200	8.81000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.98200	8.86000	0
02/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.03200	8.91000	0
02/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.08200	8.95900	0
02/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.13200	9.00900	0
02/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.18200	9.05900	0
02/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.23200	9.10900	0
02/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.28200	9.15900	0
02/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.33200	9.20900	0
02/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.38200	9.25900	0
02/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.43200	9.30900	0
02/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.48200	9.35900	0
02/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.53200	9.40900	0
02/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.58200	9.45900	0
02/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.63200	9.50900	0
02/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.68200	9.55900	0
02/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.73200	9.60900	0
02/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.78200	9.65900	0
02/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.83200	9.70900	0
02/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.88200	9.75900	0
02/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.93200	9.80900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.98200	9.85900	0
02/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.03200	9.90900	0
02/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.08200	9.95900	0
02/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.13200	10.00900	0
02/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08490	0.08560	0
02/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01517	0.01583	0
02/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00027	0.00023	0
02/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00759	0.00809	0
02/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00269	0.00249	0
02/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00367	0.00397	0
02/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00877	0.00837	0
02/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.03030	11.13650	155
02/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.41300	3.50900	0
02/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.36300	3.45900	0
02/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.31300	3.40900	0
02/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.26300	3.35900	0
02/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.39100	3.49000	0
02/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.34100	3.44000	0
02/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.29100	3.39000	0
02/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.24100	3.34000	0
02/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.19100	3.29100	0
02/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.14100	3.24100	0
02/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.09200	3.19100	0
02/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.86300	2.95900	0
02/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.99200	3.09100	0
02/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.94200	3.04100	0
02/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.89200	2.99100	0
02/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.19400	3.29900	0
02/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01300	0
02/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.14400	3.25000	0
02/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
02/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.09500	3.20000	0
02/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01400	0
02/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.04600	3.15100	0
02/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01500	0
02/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.46300	2.55900	0
02/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.94700	3.05200	0
02/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01600	0
02/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.54400	2.64300	0
02/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.84900	2.95400	0
02/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01900	0.01800	0
02/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.80000	2.90500	0
02/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02000	0.01900	0
02/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.39400	2.49300	0
02/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
02/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.34500	2.44400	0
02/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
02/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.65300	2.75800	0
02/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02300	0.02200	0
02/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.24600	2.34400	0
02/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.19600	2.29500	0
02/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
02/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.50700	2.61100	0
02/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02700	0.02500	0
02/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.09700	2.19600	0
02/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
02/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.86300	1.95900	0
02/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.99800	2.09700	0
02/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00800	0
02/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.94900	2.04700	0
02/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.00800	0
02/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.90000	1.99800	0
02/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01000	0.00900	0
02/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.21500	2.32000	0
02/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.03400	0
02/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.16700	2.27200	0
02/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03700	0.03600	0
02/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.11900	2.22400	0
02/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03900	0.03800	0
02/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.07100	2.17600	0
02/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04100	0.04000	0
02/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.46400	1.56000	0
02/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.97900	2.08000	0
02/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04900	0.04400	0
02/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.55800	1.65500	0
02/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01800	0.01600	0
02/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.88800	1.98800	0
02/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05800	0.05200	0
02/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.84300	1.94300	0
02/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06300	0.05700	0
02/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.41400	1.51000	0
02/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02400	0.02100	0
02/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.36600	1.46200	0
02/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02600	0.02300	0
02/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.71100	1.80900	0
02/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08100	0.07300	0
02/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.27100	1.36700	0
02/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03100	0.02800	0
02/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.22400	1.31900	0
02/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03400	0.03000	0
02/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.58200	1.67800	0
02/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10200	0.09200	0
02/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.13100	1.22500	0
02/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.04100	0.03600	0
02/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.87300	0.96500	0
02/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.01100	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.03900	1.13200	0
02/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04900	0.04300	0
02/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.99600	1.08600	0
02/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.05600	0.04700	0
02/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.95500	1.04300	0
02/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.06500	0.05400	0
02/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.33700	1.42800	0
02/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.15700	0.14200	0
02/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.29800	1.38800	0
02/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.16800	0.15200	0
02/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.26000	1.34900	0
02/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.18000	0.16300	0
02/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.22200	1.31000	0
02/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.19200	0.17400	0
02/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.51200	0.59600	0
02/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.05000	0.03700	0
02/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.15300	1.23400	0
02/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.22300	0.19800	0
02/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.69100	0.76700	0
02/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.15100	0.12800	0
02/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.08700	1.16500	0
02/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.25700	0.22900	0
02/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.05600	1.13200	0
02/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.27600	0.24600	0
02/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.59300	0.66300	20
02/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.20300	0.17400	271
02/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.56300	0.63100	0
02/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.22300	0.19200	0
02/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.96500	1.03800	0
02/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.33500	0.30200	0
02/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.50600	0.57000	0
02/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.26600	0.23100	0
02/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.47900	0.54100	0
02/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.28900	0.25200	0
02/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.88100	0.95000	0
02/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.40100	0.36400	0
02/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.42800	0.48600	0
02/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.33800	0.29700	0
02/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.14400	0.18700	0
02/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.28200	0.22800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.38200	0.43500	0
02/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.39200	0.34600	0
02/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.36200	0.41100	0
02/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.42200	0.37200	0
02/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.34400	0.39100	0
02/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.45400	0.40200	0
02/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.73200	0.79300	0
02/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.55200	0.50700	0
02/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.71000	0.76900	0
02/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.58000	0.53300	0
02/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.68800	0.74600	0
02/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.60800	0.56000	0
02/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.66700	0.72400	0
02/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.63700	0.58800	0
02/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.05300	0.07300	0
02/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.59100	0.51400	0
02/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.63000	0.68100	0
02/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.70000	0.64500	0
02/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.24000	0.27500	0
02/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.70000	0.63600	0
02/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.59400	0.64300	0
02/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.76400	0.70700	0
02/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.57800	0.62500	0
02/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.79800	0.73900	0
02/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.20600	0.23700	25
02/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.81600	0.74800	0
02/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.19600	0.22500	0
02/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.85600	0.78600	0
02/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.53100	0.57500	0
02/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.90100	0.83900	0
02/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.17800	0.20500	0
02/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.93800	0.86600	0
02/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.17000	0.19500	0
02/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.98000	0.90600	0
02/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.48800	0.52900	0
02/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.00800	0.94300	0
02/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.15400	0.17700	0
02/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.06400	0.98800	0
02/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01100	0.01600	0
02/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.14900	1.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.30000	0.33100	0
02/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.10400	1.03200	0
02/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.14100	0.16200	0
02/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.15100	1.07300	0
02/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.13400	0.15400	0
02/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.19400	1.11500	0
02/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.12800	0.14800	0
02/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.23800	1.15900	0
02/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.41500	0.45000	0
02/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.23500	1.16400	0
02/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.40400	0.43800	0
02/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.27400	1.20200	0
02/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.39400	0.42700	0
02/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.31400	1.24100	0
02/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.38400	0.41600	0
02/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.35400	1.28000	0
02/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.37400	0.40500	0
02/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.39400	1.31900	0
02/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.36500	0.39500	0
02/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.43500	1.35900	0
02/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.09500	0.10900	0
02/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.55500	1.47000	0
02/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.34700	0.37600	0
02/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.51700	1.44000	0
02/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.33800	0.36600	0
02/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.55800	1.48000	0
02/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00200	0.00300	0
02/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.84000	1.74400	0
02/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.31400	0.34000	0
02/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.68400	1.60400	0
02/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.98900	1.89300	0
02/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.29300	0.31700	0
02/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.81300	1.73100	0
02/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00200	13,636
02/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.08900	1.99300	0
02/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.18900	2.09200	0
02/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.23900	2.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.28900	2.19200	0
02/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.25600	0.27600	0
02/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.07600	1.99000	0
02/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.38900	2.29200	0
02/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.24500	0.26400	0
02/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.16500	2.07800	0
02/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.48900	2.39200	0
02/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.53900	2.44200	0
02/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.58900	2.49200	0
02/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.63800	2.54200	0
02/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.68800	2.59200	0
02/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.73800	2.64200	0
02/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.03300	0.04000	0
02/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.64300	2.55100	0
02/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.03100	0.03800	0
02/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.69100	2.59900	0
02/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03000	0.03600	0
02/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.74000	2.64700	0
02/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02800	0.03500	0
02/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.78800	2.69600	0
02/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02700	0.03300	0
02/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.83700	2.74400	0
02/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.02500	0.03100	0
02/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.88500	2.79200	0
02/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02400	0.03000	0
02/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.93400	2.84100	0
02/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.13800	3.04100	0
02/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02200	0.02700	0
02/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.03200	2.93800	0
02/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02100	0.02600	0
02/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.08100	2.98700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02000	0.02500	0
02/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.13000	3.03600	0
02/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.16500	0.17800	0
02/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.98500	2.89200	0
02/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.16100	0.17500	0
02/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.03100	2.93900	0
02/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.15800	0.17100	0
02/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.07800	2.98500	0
02/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15500	0.16800	0
02/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.12500	3.03200	0
02/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.53800	3.44100	0
02/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.14900	0.16100	0
02/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.21900	3.12500	0
02/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01400	0.01800	0
02/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.47400	3.37900	0
02/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.14400	0.15500	0
02/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.31400	3.21900	0
02/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.14100	0.15200	0
02/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.36100	3.26600	0
02/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.83800	3.74100	0
02/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.13300	0.14400	0
02/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.50300	3.40800	0
02/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.98800	3.89100	0
02/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12600	0.13600	0
02/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.64600	3.55000	0
02/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.18800	4.09100	0
02/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.23800	4.14100	0
02/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.28800	4.19100	0
02/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.11400	0.12300	0
02/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.93400	3.83700	0
02/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.38800	4.29100	0
02/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11000	0.11900	0
02/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.03000	3.93300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.48800	4.39100	0
02/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.53800	4.44100	0
02/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.58800	4.49100	0
02/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.63800	4.54100	0
02/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.68800	4.59100	0
02/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.73800	4.64100	0
02/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.61400	4.51700	0
02/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00400	0.00600	0
02/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.66400	4.56700	0
02/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.71400	4.61600	0
02/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.76400	4.66600	0
02/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00400	0.00500	0
02/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.81400	4.71600	0
02/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.86300	4.76600	0
02/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.91300	4.81500	0
02/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.13800	5.04100	0
02/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.01300	4.91500	0
02/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00300	0.00400	0
02/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.06300	4.96500	0
02/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00300	0.00300	0
02/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.11300	5.01400	0
02/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07900	0.08500	0
02/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.89900	4.79900	0
02/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07700	0.08400	0
02/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.94700	4.84800	0
02/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07600	0.08200	0
02/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.99600	4.89600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07500	0.08100	0
02/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.04500	4.94500	0
02/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.53800	5.44100	0
02/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07200	0.07800	0
02/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.14200	5.04200	0
02/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.46200	5.36300	0
02/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07000	0.07600	0
02/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.24000	5.14000	0
02/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06900	0.07400	0
02/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.28900	5.18800	0
02/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06500	0.07100	0
02/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.43500	5.33500	0
02/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06200	0.06800	0
02/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.58200	5.48200	0
02/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05700	0.06200	0
02/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.87700	5.77600	0
02/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05500	0.06000	0
02/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.97500	5.87400	0
02/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.58800	6.49100	0
02/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.63800	6.54100	0
02/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.68800	6.59100	0
02/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.73800	6.64100	0
02/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.61100	6.51200	0
02/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.66100	6.56200	0
02/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.71100	6.61200	0
02/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.76100	6.66200	0
02/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.81100	6.71200	0
02/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.86100	6.76200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.91100	6.81200	0
02/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.13800	7.04100	0
02/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.01100	6.91200	0
02/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.06100	6.96200	0
02/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.11100	7.01200	0
02/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03900	0.04300	0
02/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.85900	6.75700	0
02/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03900	0.04200	0
02/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.90900	6.80600	0
02/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03800	0.04200	0
02/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.95800	6.85600	0
02/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03700	0.04100	0
02/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.00700	6.90500	0
02/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.53800	7.44100	0
02/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03600	0.03900	0
02/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.10600	7.00300	0
02/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.46000	7.36200	0
02/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03500	0.03800	0
02/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.20500	7.10200	0
02/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03400	0.03700	0
02/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.25400	7.15100	0
02/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03200	0.03500	0
02/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.40200	7.29900	0
02/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03100	0.03400	0
02/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.55100	7.44800	0
02/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02800	0.03000	0
02/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.84800	7.74400	0
02/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02700	0.02900	0
02/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.94700	7.84300	0
02/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.58800	8.49100	0
02/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.63800	8.54100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.68800	8.59100	0
02/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.73800	8.64100	0
02/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.61000	8.51100	0
02/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.66000	8.56100	0
02/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.71000	8.61100	0
02/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.76000	8.66100	0
02/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.81000	8.71100	0
02/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.86000	8.76100	0
02/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.91000	8.81100	0
02/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.13800	9.04100	0
02/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.01000	8.91100	0
02/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.06000	8.96100	0
02/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.11000	9.01100	0
02/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01700	0.01900	0
02/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.83700	8.73300	0
02/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.88600	8.78200	0
02/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01600	0.01800	0
02/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.93600	8.83200	0
02/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01500	0.01800	0
02/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.98500	8.88200	0
02/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.53800	9.44100	0
02/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01500	0.01700	0
02/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.08500	8.98100	0
02/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.46000	9.36100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01400	0.01600	0
02/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.18400	9.08000	0
02/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01400	0.01500	0
02/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.23400	9.12900	0
02/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01300	0.01400	0
02/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.38300	9.27800	0
02/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01200	0.01300	0
02/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.53200	9.42700	0
02/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01000	0.01100	0
02/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.83000	9.72500	0
02/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00900	0.01100	0
02/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.92900	9.82500	0
02/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.71460	6.80330	530
02/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.22300	4.31300	0
02/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.17300	4.26300	0
02/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.17100	4.26100	0
02/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.12100	4.21100	0
02/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.07100	4.16100	0
02/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.02100	4.11100	0
02/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	3.92300	4.01300	0
02/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.92100	4.01100	0
02/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.87100	3.96100	0
02/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.82100	3.91100	0
02/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.77100	3.86100	0
02/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.72100	3.81100	0
02/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.67100	3.76100	0
02/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.62100	3.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.57100	3.66100	0
02/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.52100	3.61100	0
02/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.47100	3.56100	0
02/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.42100	3.51100	0
02/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.22300	3.31300	0
02/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.17300	3.26300	0
02/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.17100	3.26100	0
02/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.12100	3.21100	0
02/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.07100	3.16100	0
02/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.02100	3.11100	0
02/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	2.92300	3.01300	0
02/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.92100	3.01100	0
02/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.87100	2.96100	0
02/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.82100	2.91100	0
02/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.77100	2.86100	0
02/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.72100	2.81100	0
02/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.67100	2.76100	0
02/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.62100	2.71100	0
02/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.57200	2.66100	0
02/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.52200	2.61100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.47200	2.56100	0
02/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.42200	2.51100	0
02/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.22300	2.31300	0
02/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.17300	2.26300	0
02/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.17200	2.26200	0
02/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.12200	2.21200	0
02/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.07300	2.16200	0
02/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.02300	2.11200	0
02/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	1.92300	2.01300	0
02/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.92300	2.01200	0
02/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.87300	1.96300	0
02/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.82400	1.91300	0
02/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.77400	1.86300	0
02/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.72400	1.81300	0
02/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.67400	1.76300	0
02/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.62500	1.71400	0
02/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.57500	1.66400	0
02/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.52500	1.61400	0
02/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.47600	1.56500	0
02/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.42600	1.51500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.22400	1.31400	0
02/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.17400	1.26400	0
02/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.18000	1.26800	0
02/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00900	0.00700	0
02/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.13100	1.21900	0
02/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.01000	0.00800	0
02/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.08200	1.17000	0
02/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.01100	0.00900	0
02/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.03300	1.12100	0
02/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.01200	0.01000	0
02/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	0.92600	1.01500	0
02/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.93900	1.02300	0
02/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01800	0.01200	0
02/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.89400	0.97600	0
02/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.02300	0.01500	0
02/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.84800	0.92900	0
02/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.02700	0.01800	0
02/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.80400	0.88400	0
02/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.03300	0.02300	0
02/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.76000	0.83900	0
02/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.03900	0.02800	0
02/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.71800	0.79500	0
02/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.04700	0.03400	0
02/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.67600	0.75200	0
02/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.05500	0.04100	0
02/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.63500	0.70900	0
02/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.06400	0.04800	0
02/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.59600	0.66800	0
02/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.07500	0.05700	0
02/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.55800	0.62800	0
02/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.08700	0.06700	0
02/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.52100	0.59000	0
02/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.10000	0.07900	0
02/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.36700	0.44600	0
02/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.04400	0.03300	0
02/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.32600	0.40300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.05300	0.04000	0
02/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.28800	0.36200	0
02/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.06500	0.04900	0
02/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.25100	0.32300	0
02/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.07800	0.06000	0
02/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.35800	0.41600	0
02/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.18700	0.15500	0
02/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.32900	0.38600	0
02/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.20800	0.17500	0
02/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.30300	0.35700	0
02/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.23200	0.19600	0
02/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.27700	0.32900	0
02/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.25600	0.21800	0
02/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.25700	0.30300	0
02/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.28600	0.24200	0
02/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.23800	0.27900	0
02/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.31700	0.26800	0
02/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.22100	0.25900	0
02/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.35000	0.29800	0
02/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.20500	0.24000	0
02/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.38400	0.32900	0
02/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.19000	0.22300	0
02/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.41900	0.36200	0
02/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.28900	0.32500	0
02/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.48100	0.42900	0
02/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.17600	0.20700	0
02/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.45500	0.39600	0
02/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.16300	0.19300	0
02/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.49200	0.43200	0
02/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.15200	0.17900	0
02/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.53100	0.46800	0
02/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.14100	0.16600	0
02/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.57000	0.50500	0
02/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.13100	0.15500	0
02/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.61000	0.54400	0
02/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.12200	0.14400	0
02/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.65100	0.58300	0
02/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.11300	0.13400	0
02/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.69200	0.62300	0
02/02/2010	AU\$ / R On 15-March-10	8.40	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
02/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.77800	1.68800	0
02/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.82800	1.73800	0
02/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02600	0.03000	0
02/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.85500	1.76900	0
02/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02500	0.02900	0
02/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.90400	1.81800	0
02/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02400	0.02700	0
02/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.95300	1.86600	0
02/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02300	0.02600	0
02/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.00200	1.91500	0
02/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00100	0
02/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	2.07700	1.98800	0
02/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01900	0.02400	0
02/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.09800	2.01300	0
02/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01800	0.02200	0
02/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.14700	2.06100	0
02/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01700	0.02100	0
02/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.19600	2.11000	0
02/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01500	0.01900	0
02/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.24400	2.15800	0
02/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01400	0.01800	0
02/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.29300	2.20700	0
02/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01300	0.01700	0
02/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.34200	2.25600	0
02/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01200	0.01500	0
02/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.39100	2.30400	0
02/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01100	0.01400	0
02/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.44000	2.35300	0
02/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01100	0.01300	0
02/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.49000	2.40200	0
02/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01000	0.01200	0
02/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.53900	2.45100	0
02/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00900	0.01100	0
02/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.58800	2.50000	0
02/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.77700	3.68700	0
02/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.82700	3.73700	0
02/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.83000	3.74100	0
02/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.88000	3.79100	0
02/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
02/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.93000	3.84100	0
02/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.98000	3.89000	0
02/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	4.07700	3.98700	0
02/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.08000	3.99000	0
02/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.13000	4.04000	0
02/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.18000	4.09000	0
02/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.23000	4.14000	0
02/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.28000	4.19000	0
02/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.33000	4.24000	0
02/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.38000	4.29000	0
02/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.43000	4.34000	0
02/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.48000	4.39000	0
02/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.53000	4.44000	0
02/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.58000	4.49000	0
02/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.77700	5.68700	0
02/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.82700	5.73700	0
02/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.82900	5.73900	0
02/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.87900	5.78900	0
02/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.92900	5.83900	0
02/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.97900	5.88900	0
02/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	6.07700	5.98700	0
02/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.07900	5.98900	0
02/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.12900	6.03900	0
02/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.17900	6.08900	0
02/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.22900	6.13900	0
02/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.27900	6.18900	0
02/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.32900	6.23900	0
02/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.37900	6.28900	0
02/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.42900	6.33900	0
02/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.47900	6.38900	0
02/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.52900	6.43900	0
02/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.57900	6.48900	0
02/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.77700	7.68700	0
02/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.82700	7.73700	0
02/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.82900	7.73900	0
02/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.87900	7.78900	0
02/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.92900	7.83900	0
02/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.97900	7.88900	0
02/02/2010	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
02/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	8.07700	7.98700	0
02/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.07900	7.98900	0
02/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.12900	8.03900	0
02/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.17900	8.08900	0
02/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.22900	8.13900	0
02/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.27900	8.18900	0
02/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.32900	8.23900	0
02/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.37900	8.28900	0
02/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.42900	8.33900	0
02/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.47900	8.38900	0
02/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.52900	8.43900	0
02/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.57900	8.48900	0
03/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.91520	7.92360	493
03/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.86500	4.87400	0
03/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.12700	4.13700	0
03/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.07700	4.08700	0
03/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.15800	4.16600	0
03/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.97700	3.98700	0
03/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.05800	4.06600	0
03/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.00800	4.01600	0
03/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.08700	4.09500	0
03/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.03700	4.04500	0
03/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.98700	3.99500	0
03/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.06600	4.07500	0
03/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.01600	4.02500	0
03/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.96600	3.97500	0
03/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.91600	3.92500	0
03/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.86700	3.87500	0
03/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.81700	3.82500	0
03/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.76700	3.77500	0
03/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.71700	3.72600	0
03/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.66700	3.67600	0
03/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.61700	3.62600	0
03/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.56800	3.57600	0
03/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.51800	3.52600	0
03/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.46800	3.47700	0
03/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.41800	3.42700	0
03/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.10800	3.11600	0
03/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.05800	3.06700	0
03/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.00800	3.01700	0
03/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.08900	3.09700	0
03/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.03900	3.04700	0
03/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.98900	2.99700	0
03/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.07000	3.07900	0
03/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.02100	3.02900	0
03/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00600	0.00500	0
03/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.97100	2.98000	0
03/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.92100	2.93000	0
03/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.87200	2.88000	0
03/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00600	0
03/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.82200	2.83100	0
03/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.77200	2.78100	0
03/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.72300	2.73200	0
03/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.67300	2.68200	0
03/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.62400	2.63300	0
03/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.57400	2.58300	0
03/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.52500	2.53300	0
03/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01000	0.00900	0
03/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.47500	2.48400	0
03/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.42600	2.43500	0
03/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.11000	2.11900	0
03/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.06000	2.06900	0
03/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.01100	2.01900	0
03/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.09500	2.10300	0
03/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.04500	2.05400	0
03/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.99600	2.00400	0
03/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.08000	2.08900	0
03/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.03100	2.04000	0
03/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.98300	1.99200	0
03/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01800	0
03/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.93500	1.94400	0
03/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.88800	1.89700	0
03/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02300	0.02300	0
03/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.84000	1.84900	0
03/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02500	0.02500	0
03/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.79300	1.80300	0
03/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.74600	1.75600	0
03/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.70000	1.70900	0
03/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03500	0.03500	0
03/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.65400	1.66300	0
03/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03900	0.03900	0
03/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.60800	1.61800	0
03/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04300	0.04400	0
03/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.56300	1.57200	0
03/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04800	0.04800	0
03/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.51700	1.52700	0
03/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05200	0.05300	0
03/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.47300	1.48300	0
03/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.12800	1.13700	0
03/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02000	0.02100	0
03/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.08000	1.08900	0
03/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.03300	1.04200	0
03/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.14800	1.15700	0
03/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.06100	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.10400	1.11300	0
03/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.06700	0.06800	0
03/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.06000	1.07000	0
03/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.07300	0.07500	0
03/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.17300	1.18400	0
03/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10800	0.11000	0
03/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.13200	1.14400	0
03/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11700	0.12000	0
03/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.09500	1.10600	0
03/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13000	0.13200	0
03/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.05800	1.07000	0
03/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14300	0.14600	0
03/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.02200	1.03400	0
03/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15700	0.16000	0
03/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.98700	0.99900	0
03/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17200	0.17500	0
03/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.95300	0.96500	0
03/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18800	0.19100	0
03/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.92000	0.93200	0
03/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20500	0.20800	0
03/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.88800	0.90000	0
03/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22300	0.22600	0
03/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.85600	0.86800	0
03/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24100	0.24400	0
03/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.82600	0.83800	0
03/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26100	0.26400	0
03/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.79600	0.80800	0
03/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28100	0.28400	0
03/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.76700	0.77900	0
03/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30200	0.30500	0
03/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.74000	0.75200	0
03/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.32500	0.32800	0
03/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.38000	0.38900	0
03/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27200	0.27300	0
03/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.35500	0.36400	390
03/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.29700	0.29800	130
03/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.33100	0.34000	100
03/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.32300	0.32400	0
03/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.48300	0.49300	0
03/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39600	0.39800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.46100	0.47000	0
03/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.42400	0.42500	0
03/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.43900	0.44900	0
03/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.45200	0.45400	0
03/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.56800	0.57900	0
03/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.50300	0.50500	0
03/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.54700	0.55800	0
03/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.53200	0.53400	0
03/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.52700	0.53900	0
03/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.56200	0.56500	0
03/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.50900	0.52000	0
03/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.59400	0.59600	0
03/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.49100	0.50200	0
03/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.62600	0.62800	0
03/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.47400	0.48500	0
03/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.65900	0.66100	0
03/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.45800	0.46900	4,400
03/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.69300	0.69500	0
03/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.44200	0.45300	0
03/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.72700	0.72900	0
03/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.42700	0.43800	0
03/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.76200	0.76400	0
03/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.41300	0.42300	0
03/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.79800	0.79900	0
03/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.39900	0.40900	0
03/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.83400	0.83500	0
03/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.38600	0.39500	0
03/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.87100	0.87100	0
03/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.37300	0.38200	0
03/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.90800	0.90800	0
03/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.36100	0.37000	0
03/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.94600	0.94600	0
03/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.34900	0.35800	0
03/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.98400	0.98400	0
03/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.33800	0.34700	117
03/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.02300	1.02300	0
03/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.10200	0.10500	0
03/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.09400	1.08900	0
03/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.20600	0.21100	3,000
03/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.11900	1.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.09100	0.09500	0
03/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.18300	1.17900	0
03/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.08700	0.09000	0
03/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.22900	1.22400	0
03/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.08200	0.08500	0
03/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.27400	1.26900	0
03/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.07800	0.08100	0
03/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.32000	1.31500	0
03/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.07400	0.07700	0
03/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.36600	1.36100	0
03/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.16400	0.16900	0
03/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.37700	1.37400	0
03/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.25500	0.26200	0
03/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.39000	1.38800	0
03/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.24800	0.25400	330
03/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.43300	1.43000	0
03/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.14700	0.15200	0
03/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.51000	1.50700	0
03/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.23400	0.24000	0
03/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.51900	1.51600	0
03/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.05600	0.05800	0
03/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.64800	1.64200	0
03/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.13300	0.13700	0
03/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.64600	1.64200	0
03/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05100	0.05300	0
03/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.74300	1.73700	0
03/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.04900	0.05100	26,596
03/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.79100	1.78500	0
03/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.04700	0.04800	0
03/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.83900	1.83200	0
03/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.19800	0.20300	0
03/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.78300	1.77900	0
03/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.04300	0.04500	0
03/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.93500	1.92900	0
03/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04100	0.04300	0
03/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.98300	1.97700	0
03/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04000	0.04100	0
03/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.03200	2.02500	0
03/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.10300	0.10600	0
03/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.01600	2.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10000	0.10300	0
03/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.06300	2.05800	0
03/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.09700	0.10000	0
03/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.11000	2.10500	0
03/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.16500	0.17000	0
03/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.10000	2.09600	0
03/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.16100	0.16600	0
03/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.14600	2.14200	0
03/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.15700	0.16100	0
03/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.19200	2.18700	0
03/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.15300	0.15700	300
03/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.23800	2.23300	0
03/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.14900	0.15300	0
03/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.28400	2.27900	0
03/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.14500	0.14900	0
03/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.33000	2.32500	0
03/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.14100	0.14500	0
03/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.37600	2.37100	0
03/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.13700	0.14100	0
03/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.42200	2.41700	0
03/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.13400	0.13700	0
03/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.46900	2.46300	0
03/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.13000	0.13400	0
03/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.51500	2.51000	0
03/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.12700	0.13100	0
03/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.56200	2.55700	0
03/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.12400	0.12700	0
03/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.60900	2.60300	0
03/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.12100	0.12400	0
03/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.65600	2.65000	0
03/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.11800	0.12100	0
03/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.70300	2.69700	0
03/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.90600	2.89900	0
03/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.95500	2.94800	0
03/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.00500	2.99700	0
03/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.05400	3.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.10300	3.09600	0
03/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.15300	3.14500	0
03/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.32300	3.31300	0
03/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.37300	3.36300	0
03/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.42300	3.41300	0
03/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.35100	3.34300	0
03/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09200	0.09400	0
03/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.22700	3.22000	0
03/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.45000	3.44200	0
03/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.49900	3.49200	0
03/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.54900	3.54100	0
03/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.59900	3.59100	0
03/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.64800	3.64100	0
03/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.69800	3.69000	0
03/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.74800	3.74000	0
03/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.91300	3.90300	0
03/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.79700	3.79000	0
03/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.84700	3.83900	0
03/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.89700	3.88900	0
03/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.94700	3.93900	0
03/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.99600	3.98900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03200	0.03300	0
03/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.94500	3.93800	0
03/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03200	0.03200	0
03/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.99500	3.98700	0
03/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.04400	4.03700	0
03/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06700	0.06900	0
03/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.00200	3.99500	0
03/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06600	0.06800	0
03/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.05100	4.04400	0
03/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06400	0.06600	0
03/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.09900	4.09200	0
03/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06300	0.06500	0
03/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.14800	4.14100	0
03/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06200	0.06300	0
03/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.19700	4.18900	0
03/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06000	0.06200	0
03/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.24500	4.23800	0
03/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.05900	0.06100	0
03/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.29400	4.28700	0
03/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05800	0.05900	0
03/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.34300	4.33500	0
03/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05600	0.05800	0
03/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.39100	4.38400	0
03/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05500	0.05700	0
03/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.44000	4.43300	0
03/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05400	0.05600	0
03/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.48900	4.48200	0
03/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05300	0.05400	0
03/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.53800	4.53000	0
03/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05200	0.05300	0
03/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.58700	4.57900	0
03/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05100	0.05200	0
03/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.63600	4.62800	0
03/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.89300	4.88600	0
03/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.94300	4.93500	0
03/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.99300	4.98500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.04300	5.03500	0
03/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.09300	5.08500	0
03/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.14300	5.13500	0
03/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.32300	5.31300	0
03/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.37300	5.36300	0
03/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.42300	5.41300	0
03/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.34300	5.33500	0
03/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04100	0.04200	0
03/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.17600	5.16800	0
03/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.44300	5.43500	0
03/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.49300	5.48500	0
03/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.54300	5.53500	0
03/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.72300	5.71300	0
03/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.64300	5.63500	0
03/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.69300	5.68500	0
03/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.74300	5.73500	0
03/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.79200	5.78500	0
03/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.84200	5.83400	0
03/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.02300	6.01300	0
03/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.94200	5.93400	0
03/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.99200	5.98400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.92200	5.91500	0
03/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.97200	5.96400	0
03/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.02200	6.01400	0
03/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.96600	5.95800	0
03/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.01500	6.00700	0
03/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.06500	6.05700	0
03/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02900	0.03000	0
03/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.11400	6.10600	0
03/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.16300	6.15500	0
03/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.21300	6.20500	0
03/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02700	0.02800	0
03/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.26200	6.25400	0
03/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02700	0.02700	0
03/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.31200	6.30300	0
03/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02600	0.02700	0
03/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.36100	6.35300	0
03/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.41000	6.40200	0
03/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.46000	6.45200	0
03/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.50900	6.50100	0
03/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.55900	6.55100	0
03/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02300	0.02400	0
03/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.60800	6.60000	0
03/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.89200	6.88400	0
03/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.94200	6.93400	0
03/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.12300	7.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.04200	7.03400	0
03/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.09200	7.08400	0
03/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.14200	7.13400	0
03/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01900	0.01900	0
03/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.15400	7.14500	0
03/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.87300	7.86300	0
03/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.92300	7.91300	0
03/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.84200	7.83400	0
03/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.02300	8.01300	0
03/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.94200	7.93400	0
03/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.99200	7.98400	0
03/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.91400	7.90600	0
03/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.96400	7.95600	0
03/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.01400	8.00600	0
03/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.94900	7.94000	0
03/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.99800	7.99000	0
03/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.04800	8.04000	0
03/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.09800	8.08900	0
03/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.14700	8.13900	0
03/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.19700	8.18800	0
03/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.24700	8.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.29600	8.28800	0
03/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.34600	8.33700	0
03/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.39600	8.38700	0
03/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.44500	8.43700	0
03/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.49500	8.48700	0
03/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.54500	8.53600	0
03/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.59500	8.58600	0
03/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.89200	8.88400	0
03/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.94200	8.93400	0
03/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.12300	9.11300	0
03/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.04200	9.03400	0
03/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.09200	9.08400	0
03/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.14200	9.13400	0
03/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.84200	9.83400	0
03/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.41170	12.41430	1,261
03/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.16300	4.16900	0
03/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.31400	4.31900	0
03/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.06300	4.06900	0
03/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.01300	4.01900	0
03/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.16400	4.16900	0
03/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.06500	4.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.01500	4.01900	0
03/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.96500	3.96900	0
03/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.86500	3.87000	0
03/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.81500	3.82000	0
03/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.56300	3.56900	0
03/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.51300	3.51900	0
03/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.66600	3.67000	0
03/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.61600	3.62000	0
03/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.56600	3.57100	0
03/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.51600	3.52100	0
03/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.46600	3.47100	0
03/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.41700	3.42100	0
03/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.36700	3.37100	0
03/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.31700	3.32200	0
03/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.26700	3.27200	0
03/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.21700	3.22200	0
03/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.16800	3.17200	0
03/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
03/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.11800	3.12300	0
03/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.06800	3.07300	0
03/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.01900	3.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00600	0.00500	0
03/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.96900	2.97400	0
03/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.91900	2.92400	0
03/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.87000	2.87400	0
03/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00700	0.00600	0
03/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.82000	2.82500	0
03/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.77000	2.77500	0
03/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.72100	2.72500	0
03/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00700	0
03/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.67100	2.67600	0
03/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.62200	2.62600	0
03/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.00800	0
03/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.57200	2.57700	0
03/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.52300	2.52700	0
03/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01000	0.00900	0
03/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.47300	2.47800	0
03/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.42400	2.42800	0
03/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01100	0.01000	0
03/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.37400	2.37900	0
03/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.32500	2.33000	0
03/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.27600	2.28000	0
03/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01300	0.01200	0
03/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.22600	2.23100	0
03/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.17700	2.18200	0
03/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.12800	2.13300	0
03/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.07900	2.08400	0
03/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.03000	2.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.98100	1.98600	0
03/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01800	0.01800	0
03/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.93300	1.93800	0
03/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.88500	1.89000	0
03/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02200	0.02200	0
03/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.83700	1.84200	0
03/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02400	0.02400	0
03/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.78900	1.79400	0
03/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02600	0.02600	0
03/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.74100	1.74600	0
03/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02800	0.02800	0
03/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.69400	1.69900	0
03/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03100	0.03100	0
03/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.64600	1.65100	0
03/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03300	0.03300	0
03/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.59900	1.60400	0
03/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03600	0.03600	0
03/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.55200	1.55700	0
03/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03900	0.03900	0
03/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.50600	1.51100	0
03/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04300	0.04300	0
03/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.45900	1.46400	0
03/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04600	0.04600	0
03/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.41300	1.41800	0
03/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.05000	0.05000	0
03/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.36700	1.37300	0
03/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.05400	0.05500	0
03/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.32200	1.32700	0
03/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05900	0.05900	0
03/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.27700	1.28200	0
03/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.06400	0.06400	0
03/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.23200	1.23700	0
03/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06900	0.06900	0
03/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.18700	1.19300	0
03/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.07400	0.07500	0
03/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.14300	1.14900	0
03/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.08000	0.08100	0
03/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.10000	1.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.08700	0.08800	0
03/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.06000	1.06500	0
03/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.09700	0.09700	0
03/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.02000	1.02600	0
03/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.10700	0.10800	0
03/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.98200	0.98700	0
03/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.11900	0.11900	0
03/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.94400	0.95000	0
03/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.13100	0.13200	0
03/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.90700	0.91300	0
03/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.14400	0.14500	0
03/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.87100	0.87700	0
03/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.15800	0.15900	0
03/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.83600	0.84100	0
03/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.17300	0.17300	0
03/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.80100	0.80700	0
03/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.18800	0.18900	0
03/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.76800	0.77400	0
03/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.20500	0.20600	0
03/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.73500	0.74100	0
03/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.22200	0.22300	0
03/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.70400	0.71000	0
03/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.24100	0.24200	0
03/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.67300	0.67900	0
03/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.26000	0.26100	0
03/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.64300	0.64900	0
03/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.28000	0.28100	0
03/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.61500	0.62000	0
03/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.30200	0.30200	0
03/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.58700	0.59200	0
03/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.32400	0.32400	0
03/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.56000	0.56500	0
03/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.34700	0.34700	0
03/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.53400	0.53900	28
03/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.37100	0.37100	0
03/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.50900	0.51400	0
03/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.39600	0.39600	0
03/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.48500	0.49000	0
03/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.42200	0.42200	0
03/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.46100	0.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.44800	0.44900	0
03/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.44200	0.44700	0
03/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.47900	0.47900	0
03/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.42300	0.42800	0
03/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.51000	0.51000	0
03/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.40500	0.41000	0
03/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.54200	0.54200	0
03/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.38800	0.39300	0
03/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.57500	0.57500	0
03/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.37200	0.37700	8,032
03/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.60900	0.60900	0
03/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.35700	0.36100	0
03/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.64400	0.64300	0
03/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.34200	0.34600	0
03/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.67900	0.67800	0
03/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.32800	0.33200	0
03/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.71500	0.71400	0
03/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.31400	0.31900	0
03/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.75100	0.75100	0
03/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.53800	0.54000	0
03/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.80600	0.80600	0
03/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.30100	0.30600	0
03/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.78800	0.78800	0
03/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.51700	0.52000	0
03/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.83500	0.83600	0
03/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.28900	0.29300	0
03/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.82600	0.82500	0
03/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.49800	0.50000	0
03/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.86600	0.86600	0
03/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.27700	0.28200	0
03/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.86400	0.86400	0
03/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.26600	0.27000	0
03/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.90300	0.90200	0
03/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.25600	0.26000	0
03/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.94300	0.94200	0
03/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.24600	0.25000	0
03/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.98300	0.98200	0
03/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.23600	0.24000	0
03/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.02300	1.02200	0
03/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.22700	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.06400	1.06300	0
03/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.21800	0.22200	0
03/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.10500	1.10400	0
03/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.21000	0.21300	0
03/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.14700	1.14500	0
03/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.20200	0.20500	0
03/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.18900	1.18700	0
03/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.19400	0.19800	0
03/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.23100	1.23000	0
03/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.18700	0.19000	0
03/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.27400	1.27200	0
03/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.18000	0.18400	0
03/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.31700	1.31600	0
03/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.17400	0.17700	11,194
03/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.36100	1.35900	0
03/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.16700	0.17100	0
03/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.40400	1.40300	0
03/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.16200	0.16400	0
03/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.44900	1.44600	0
03/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.15600	0.15900	0
03/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.49300	1.49100	0
03/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.15000	0.15300	0
03/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.53700	1.53500	0
03/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.14500	0.14800	0
03/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.58200	1.58000	0
03/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.14000	0.14300	0
03/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.62700	1.62500	0
03/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.13600	0.13800	0
03/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.67300	1.67000	0
03/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.13100	0.13400	0
03/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.71800	1.71600	0
03/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.12700	0.12900	0
03/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.76400	1.76100	0
03/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.12300	0.12500	0
03/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.81000	1.80700	0
03/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.11900	0.12100	0
03/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.85600	1.85300	0
03/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.11500	0.11700	0
03/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.90200	1.89900	0
03/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11100	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.94800	1.94600	0
03/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.10800	0.11000	0
03/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.99500	1.99200	0
03/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.10500	0.10700	0
03/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.04200	2.03900	0
03/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.10100	0.10300	0
03/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.08800	2.08500	0
03/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.09800	0.10000	0
03/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.13500	2.13200	0
03/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.09400	0.09600	0
03/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.18100	2.17800	0
03/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09000	0.09200	0
03/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.22700	2.22400	0
03/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.08700	0.08900	8,032
03/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.27400	2.27100	0
03/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.44000	2.43400	0
03/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08100	0.08300	0
03/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.36800	2.36500	0
03/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.07800	0.08000	0
03/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.41500	2.41200	0
03/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.07500	0.07700	0
03/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.46200	2.45900	0
03/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07200	0.07400	0
03/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.50900	2.50600	0
03/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.07000	0.07100	0
03/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.55700	2.55300	0
03/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.06700	0.06900	0
03/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.60400	2.60100	0
03/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.06500	0.06600	0
03/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.65200	2.64800	0
03/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06200	0.06400	0
03/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.69900	2.69600	0
03/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06000	0.06200	0
03/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.74700	2.74400	0
03/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.05800	0.06000	0
03/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.79500	2.79200	0
03/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05600	0.05800	0
03/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.84300	2.84000	0
03/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05400	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.89100	2.88800	0
03/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05200	0.05400	0
03/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.93900	2.93600	0
03/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05100	0.05200	0
03/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.98800	2.98400	0
03/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.04900	0.05000	0
03/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.03600	3.03200	0
03/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04700	0.04900	0
03/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.08400	3.08100	0
03/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04600	0.04700	0
03/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.13300	3.12900	0
03/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04400	0.04600	0
03/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.18100	3.17800	0
03/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04300	0.04400	0
03/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.23000	3.22600	0
03/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04100	0.04300	0
03/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.27800	3.27500	0
03/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04000	0.04100	0
03/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.32700	3.32300	0
03/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.03900	0.04000	0
03/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.37600	3.37200	0
03/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03800	0.03900	0
03/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.42500	3.42100	0
03/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03600	0.03800	0
03/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.47300	3.47000	0
03/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03500	0.03700	0
03/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.52200	3.51900	0
03/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03400	0.03500	0
03/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.57100	3.56700	0
03/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03300	0.03400	0
03/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.62000	3.61600	0
03/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03200	0.03300	0
03/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.66900	3.66500	0
03/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03100	0.03200	0
03/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.71800	3.71400	0
03/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03000	0.03100	0
03/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.76700	3.76300	0
03/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02900	0.03100	0
03/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.81600	3.81300	0
03/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.02900	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.86600	3.86200	0
03/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02800	0.02900	0
03/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.91500	3.91100	0
03/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02700	0.02800	0
03/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.96400	3.96000	0
03/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02600	0.02700	0
03/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.01300	4.00900	0
03/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.06200	4.05800	0
03/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02400	0.02500	0
03/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.11100	4.10700	0
03/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02200	0.02300	0
03/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.15900	4.15500	0
03/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02100	0.02200	0
03/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.20800	4.20400	0
03/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02000	0.02100	0
03/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.25700	4.25300	0
03/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01900	0.02000	0
03/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.30600	4.30200	0
03/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01800	0.01900	0
03/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.35500	4.35100	0
03/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01700	0.01800	0
03/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.40400	4.40000	0
03/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.45400	4.44900	0
03/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.50300	4.49800	0
03/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.55200	4.54800	0
03/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.60100	4.59700	0
03/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.65000	4.64600	0
03/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01300	0.01300	0
03/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.70000	4.69500	0
03/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.74900	4.74500	0
03/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01200	0.01200	0
03/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.79900	4.79400	0
03/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.84800	4.84300	0
03/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.89700	4.89300	0
03/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.94700	4.94200	0
03/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.99600	4.99200	0
03/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.04600	5.04100	0
03/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.09500	5.09100	0
03/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.14500	5.14000	0
03/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00800	0.00800	0
03/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.19500	5.19000	0
03/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00700	0.00700	0
03/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.24400	5.23900	0
03/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00700	0.00700	11,194
03/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.29400	5.28900	0
03/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.34300	5.33900	0
03/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.39300	5.38800	0
03/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00600	0.00600	0
03/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.44300	5.43800	0
03/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.49200	5.48800	0
03/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.54200	5.53700	0
03/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.59200	5.58700	0
03/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00500	0.00500	0
03/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.64200	5.63700	0
03/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.69100	5.68700	0
03/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.74100	5.73600	0
03/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.79100	5.78600	0
03/02/2010	£ / R On 14-June-10	18.05	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
03/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.84100	5.83600	0
03/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.89100	5.88600	0
03/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.94000	5.93500	0
03/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.99000	5.98500	0
03/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.04000	6.03500	0
03/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.09000	6.08500	0
03/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.14000	6.13500	0
03/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.19000	6.18500	0
03/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.24000	6.23500	0
03/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.29000	6.28500	0
03/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.34000	6.33500	0
03/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.39000	6.38500	0
03/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.43900	6.43500	0
03/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.48900	6.48400	0
03/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.53900	6.53400	0
03/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.58900	6.58400	0
03/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.63900	6.63400	0
03/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.68900	6.68400	0
03/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.73900	6.73400	0
03/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.78900	6.78400	0
03/02/2010	£ / R On 14-June-10	19.05	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
03/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.83900	6.83400	0
03/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.88900	6.88400	0
03/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.93900	6.93400	0
03/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.98900	6.98400	0
03/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.03900	7.03400	0
03/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.08900	7.08400	0
03/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.13900	7.13400	0
03/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.18900	7.18400	0
03/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.23900	7.23400	0
03/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.28900	7.28400	0
03/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.33900	7.33400	0
03/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.38900	7.38400	0
03/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.43800	7.43400	0
03/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.48800	7.48400	0
03/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.53800	7.53300	0
03/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.58800	7.58300	0
03/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.63800	7.63300	0
03/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.68800	7.68300	0
03/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.73800	7.73300	0
03/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.78800	7.78300	0
03/02/2010	£ / R On 14-June-10	20.05	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
03/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.83800	7.83300	0
03/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.88800	7.88300	0
03/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.93800	7.93300	0
03/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.98800	7.98300	0
03/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.03800	8.03300	0
03/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.08800	8.08300	0
03/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.13800	8.13300	0
03/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.18800	8.18300	0
03/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.43700	8.43100	0
03/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.48700	8.48100	0
03/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.33800	8.33300	0
03/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.38800	8.38300	0
03/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.43800	8.43300	0
03/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.48800	8.48300	0
03/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.53800	8.53300	0
03/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.58800	8.58300	0
03/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.63800	8.63300	0
03/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.68800	8.68300	0
03/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.73800	8.73300	0
03/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.78800	8.78300	0
03/02/2010	£ / R On 14-June-10	21.05	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
03/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.83700	8.83300	0
03/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.88700	8.88200	0
03/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.93700	8.93200	0
03/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.98700	8.98200	0
03/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.03700	9.03200	0
03/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.08700	9.08200	0
03/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.13700	9.13200	0
03/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.18700	9.18200	0
03/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.23700	9.23200	0
03/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.28700	9.28200	0
03/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.33700	9.33200	0
03/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.38700	9.38200	0
03/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.43700	9.43200	0
03/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.48700	9.48200	0
03/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.53700	9.53200	0
03/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.58700	9.58200	0
03/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.63700	9.63200	0
03/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.68700	9.68200	0
03/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.73700	9.73200	0
03/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.78700	9.78200	0
03/02/2010	£ / R On 14-June-10	22.05	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
03/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.83700	9.83200	0
03/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.88700	9.88200	0
03/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.93700	9.93200	0
03/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.98700	9.98200	0
03/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.03700	10.03200	0
03/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.08700	10.08200	0
03/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.13700	10.13200	0
03/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08440	0.08490	0
03/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01469	0.01517	0
03/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00029	0.00027	0
03/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00723	0.00759	0
03/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00283	0.00269	0
03/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00345	0.00367	0
03/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00905	0.00877	0
03/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.02240	11.03030	155
03/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.40200	3.41300	0
03/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.35200	3.36300	0
03/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.30200	3.31300	0
03/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.25200	3.26300	0
03/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.38100	3.39100	0
03/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.33200	3.34100	0
03/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.28200	3.29100	0
03/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.23200	3.24100	0
03/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.18200	3.19100	0
03/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.13200	3.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.08200	3.09200	0
03/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.85200	2.86300	0
03/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.98200	2.99200	0
03/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.93300	2.94200	0
03/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.88300	2.89200	0
03/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.18600	3.19400	0
03/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.13600	3.14400	0
03/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
03/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.08700	3.09500	0
03/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
03/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.03800	3.04600	0
03/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01600	0
03/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.45200	2.46300	0
03/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.93900	2.94700	0
03/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01700	0
03/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.53400	2.54400	0
03/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.84100	2.84900	0
03/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01900	0.01900	0
03/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.79200	2.80000	0
03/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02000	0.02000	0
03/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.38500	2.39400	0
03/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.33500	2.34500	0
03/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.64600	2.65300	0
03/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02400	0.02300	0
03/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.23600	2.24600	0
03/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.18600	2.19600	0
03/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00600	0
03/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.49900	2.50700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02700	0.02700	0
03/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.08700	2.09700	0
03/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00600	0.00700	0
03/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.85200	1.86300	0
03/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.98800	1.99800	0
03/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00800	0
03/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.93900	1.94900	0
03/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.89000	1.90000	0
03/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.20900	2.21500	0
03/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03700	0.03500	0
03/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.16100	2.16700	0
03/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03900	0.03700	0
03/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.11300	2.11900	0
03/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04100	0.03900	0
03/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.06500	2.07100	0
03/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04300	0.04100	0
03/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.45300	1.46400	0
03/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.97300	1.97900	0
03/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.05100	0.04900	0
03/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.54800	1.55800	0
03/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.01800	0
03/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.88200	1.88800	0
03/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06000	0.05800	0
03/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.83700	1.84300	0
03/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06500	0.06300	0
03/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.40400	1.41400	0
03/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02300	0.02400	0
03/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.35600	1.36600	0
03/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02500	0.02600	0
03/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.70500	1.71100	0
03/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08300	0.08100	0
03/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.26200	1.27100	0
03/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03100	0.03100	0
03/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.21400	1.22400	0
03/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03300	0.03400	0
03/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.57600	1.58200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10400	0.10200	0
03/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.12100	1.13100	0
03/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.04000	0.04100	0
03/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.86200	0.87300	0
03/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.02900	1.03900	0
03/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04800	0.04900	0
03/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.98700	0.99600	0
03/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.05600	0.05600	0
03/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.94600	0.95500	0
03/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.06500	0.06500	0
03/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.33100	1.33700	0
03/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.15900	0.15700	0
03/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.29200	1.29800	0
03/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.17000	0.16800	0
03/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.25300	1.26000	0
03/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.18100	0.18000	0
03/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.21500	1.22200	0
03/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.19300	0.19200	0
03/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.50100	0.51200	0
03/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.04900	0.05000	0
03/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.14600	1.15300	0
03/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.22400	0.22300	0
03/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.68300	0.69100	0
03/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.15200	0.15100	0
03/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.08100	1.08700	0
03/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.25900	0.25700	0
03/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.04900	1.05600	0
03/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.27700	0.27600	0
03/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.58600	0.59300	20
03/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.20500	0.20300	271
03/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.55600	0.56300	0
03/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.22500	0.22300	0
03/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.95800	0.96500	0
03/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.33600	0.33500	0
03/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.49900	0.50600	0
03/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.26800	0.26600	0
03/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.47300	0.47900	0
03/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.29200	0.28900	0
03/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.87400	0.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.40200	0.40100	0
03/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.42300	0.42800	0
03/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.34200	0.33800	0
03/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.13600	0.14400	0
03/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.28400	0.28200	0
03/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.37700	0.38200	0
03/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.39600	0.39200	0
03/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.35800	0.36200	0
03/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.42700	0.42200	0
03/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.33900	0.34400	0
03/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.45800	0.45400	0
03/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.72400	0.73200	0
03/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.55200	0.55200	0
03/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.70200	0.71000	0
03/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.58000	0.58000	0
03/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.68000	0.68800	0
03/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.60800	0.60800	0
03/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.65900	0.66700	0
03/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.63700	0.63700	0
03/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.04900	0.05300	0
03/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.59700	0.59100	0
03/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.62100	0.63000	0
03/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.69900	0.70000	0
03/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.23500	0.24000	0
03/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.70400	0.70000	0
03/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.58600	0.59400	0
03/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.76400	0.76400	0
03/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.56900	0.57800	0
03/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.79700	0.79800	0
03/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.20100	0.20600	25
03/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.82000	0.81600	0
03/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.19100	0.19600	0
03/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.86000	0.85600	0
03/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.52200	0.53100	0
03/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.90000	0.90100	0
03/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.17300	0.17800	0
03/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.94200	0.93800	0
03/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.16500	0.17000	0
03/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.98400	0.98000	0
03/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.48000	0.48800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.00800	1.00800	0
03/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14900	0.15400	0
03/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.06800	1.06400	0
03/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01000	0.01100	0
03/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.15800	1.14900	0
03/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.29300	0.30000	0
03/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.10500	1.10400	0
03/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13500	0.14100	0
03/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.15400	1.15100	0
03/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12900	0.13400	0
03/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.19800	1.19400	0
03/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.12300	0.12800	0
03/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.24200	1.23800	0
03/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.40700	0.41500	0
03/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.23500	1.23500	0
03/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.39600	0.40400	0
03/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.27400	1.27400	0
03/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.38600	0.39400	0
03/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.31400	1.31400	0
03/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.37600	0.38400	0
03/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.35400	1.35400	0
03/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.36600	0.37400	0
03/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.39400	1.39400	0
03/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.35700	0.36500	0
03/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.43500	1.43500	0
03/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.08900	0.09500	0
03/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.55800	1.55500	0
03/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.33900	0.34700	0
03/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.51700	1.51700	0
03/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.33100	0.33800	0
03/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.55900	1.55800	0
03/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.85000	1.84000	0
03/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.30700	0.31400	0
03/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.68500	1.68400	0
03/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.99900	1.98900	0
03/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.28600	0.29300	0
03/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.81400	1.81300	0
03/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.09900	2.08900	0
03/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.19900	2.18900	0
03/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.24900	2.23900	0
03/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.29900	2.28900	0
03/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.24900	0.25600	0
03/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.07700	2.07600	0
03/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.39900	2.38900	0
03/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.23800	0.24500	0
03/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.16600	2.16500	0
03/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.49900	2.48900	0
03/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.54800	2.53900	0
03/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.59800	2.58900	0
03/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.64800	2.63800	0
03/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.69800	2.68800	0
03/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.74800	2.73800	0
03/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02700	0.03300	0
03/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.64600	2.64300	0
03/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02500	0.03100	0
03/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.69400	2.69100	0
03/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02300	0.03000	0
03/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.74200	2.74000	0
03/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02200	0.02800	0
03/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.79100	2.78800	0
03/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02000	0.02700	0
03/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.83900	2.83700	0
03/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01900	0.02500	0
03/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.88800	2.88500	0
03/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01800	0.02400	0
03/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.93700	2.93400	0
03/02/2010	€ / R On 15-March-10	13.65	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
03/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.14800	3.13800	0
03/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01600	0.02200	0
03/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.03500	3.03200	0
03/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01500	0.02100	0
03/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.08400	3.08100	0
03/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01400	0.02000	0
03/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.13300	3.13000	0
03/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.15900	0.16500	0
03/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.98700	2.98500	0
03/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.15600	0.16100	0
03/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.03400	3.03100	0
03/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.15300	0.15800	0
03/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.08100	3.07800	0
03/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15000	0.15500	0
03/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.12800	3.12500	0
03/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.54800	3.53800	0
03/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.14400	0.14900	0
03/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.22200	3.21900	0
03/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00900	0.01400	0
03/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.47800	3.47400	0
03/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.13800	0.14400	0
03/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.31600	3.31400	0
03/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.13600	0.14100	0
03/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.36400	3.36100	0
03/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.84800	3.83800	0
03/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.12800	0.13300	0
03/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.50600	3.50300	0
03/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.99800	3.98800	0
03/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12100	0.12600	0
03/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.64900	3.64600	0
03/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.19800	4.18800	0
03/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.24800	4.23800	0
03/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.29800	4.28800	0
03/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.10900	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.93700	3.93400	0
03/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.39800	4.38800	0
03/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.10600	0.11000	0
03/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.03400	4.03000	0
03/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.49800	4.48800	0
03/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.54800	4.53800	0
03/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.59800	4.58800	0
03/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.64800	4.63800	0
03/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.69800	4.68800	0
03/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.74800	4.73800	0
03/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.62100	4.61400	0
03/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.67100	4.66400	0
03/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.72100	4.71400	0
03/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.77100	4.76400	0
03/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00400	0
03/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.82100	4.81400	0
03/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.87100	4.86300	0
03/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.92100	4.91300	0
03/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.14800	5.13800	0
03/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.02100	5.01300	0
03/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.07100	5.06300	0
03/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.12100	5.11300	0
03/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07500	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.90300	4.89900	0
03/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07400	0.07700	0
03/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.95200	4.94700	0
03/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07300	0.07600	0
03/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.00100	4.99600	0
03/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07200	0.07500	0
03/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.05000	5.04500	0
03/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.54800	5.53800	0
03/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.06900	0.07200	0
03/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.14700	5.14200	0
03/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.47000	5.46200	0
03/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06700	0.07000	0
03/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.24500	5.24000	0
03/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06600	0.06900	0
03/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.29400	5.28900	0
03/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06300	0.06500	0
03/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.44100	5.43500	0
03/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06000	0.06200	0
03/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.58800	5.58200	0
03/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05400	0.05700	0
03/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.88200	5.87700	0
03/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05300	0.05500	0
03/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.98100	5.97500	0
03/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.59800	6.58800	0
03/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.64800	6.63800	0
03/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.69800	6.68800	0
03/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.74800	6.73800	0
03/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.62000	6.61100	0
03/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.67000	6.66100	0
03/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.72000	6.71100	0
03/02/2010	€ / R On 14-June-10	17.45	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
03/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.77000	6.76100	0
03/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.82000	6.81100	0
03/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.87000	6.86100	0
03/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.92000	6.91100	0
03/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.14800	7.13800	0
03/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.02000	7.01100	0
03/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.06900	7.06100	0
03/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.11900	7.11100	0
03/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03700	0.03900	0
03/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.86500	6.85900	0
03/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03700	0.03900	0
03/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.91500	6.90900	0
03/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03600	0.03800	0
03/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.96400	6.95800	0
03/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03500	0.03700	0
03/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.01300	7.00700	0
03/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.54800	7.53800	0
03/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03400	0.03600	0
03/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.11200	7.10600	0
03/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.46900	7.46000	0
03/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03300	0.03500	0
03/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.21100	7.20500	0
03/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03200	0.03400	0
03/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.26000	7.25400	0
03/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03000	0.03200	0
03/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.40800	7.40200	0
03/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02900	0.03100	0
03/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.55700	7.55100	0
03/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02600	0.02800	0
03/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.85400	7.84800	0
03/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02500	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.95300	7.94700	0
03/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.59800	8.58800	0
03/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.64800	8.63800	0
03/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.69800	8.68800	0
03/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.74800	8.73800	0
03/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.61900	8.61000	0
03/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.66900	8.66000	0
03/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.71900	8.71000	0
03/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.76900	8.76000	0
03/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.81900	8.81000	0
03/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.86900	8.86000	0
03/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.91900	8.91000	0
03/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.14800	9.13800	0
03/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.01900	9.01000	0
03/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.06900	9.06000	0
03/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.11900	9.11000	0
03/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01600	0.01700	0
03/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.84400	8.83700	0
03/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.89300	8.88600	0
03/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01500	0.01600	0
03/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.94300	8.93600	0
03/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.99200	8.98500	0
03/02/2010	€ / 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
03/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.54800	9.53800	0
03/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01400	0.01500	0
03/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.09200	9.08500	0
03/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.46900	9.46000	0
03/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.19100	9.18400	0
03/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01300	0.01400	0
03/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.24100	9.23400	0
03/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01200	0.01300	0
03/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.39000	9.38300	0
03/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.53900	9.53200	0
03/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00900	0.01000	0
03/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.83700	9.83000	0
03/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00900	0.00900	0
03/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.93700	9.92900	0
03/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.74150	6.71460	470
03/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.24800	4.22300	0
03/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.19800	4.17300	0
03/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.19800	4.17100	0
03/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.14800	4.12100	0
03/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.09800	4.07100	0
03/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.04800	4.02100	0
03/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	3.94800	3.92300	0
03/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.94800	3.92100	0
03/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.89800	3.87100	0
03/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.84800	3.82100	0
03/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.79800	3.77100	0
03/02/2010	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
03/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.74800	3.72100	0
03/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.69800	3.67100	0
03/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.64800	3.62100	0
03/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.59800	3.57100	0
03/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.54800	3.52100	0
03/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.49800	3.47100	0
03/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.44800	3.42100	0
03/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.24800	3.22300	0
03/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.19800	3.17300	0
03/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.19800	3.17100	0
03/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.14800	3.12100	0
03/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.09800	3.07100	0
03/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.04800	3.02100	0
03/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	2.94800	2.92300	0
03/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.94800	2.92100	0
03/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.89800	2.87100	0
03/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.84800	2.82100	0
03/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.79800	2.77100	0
03/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.74800	2.72100	0
03/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.69800	2.67100	0
03/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.64800	2.62100	0
03/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.59800	2.57200	0
03/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.54800	2.52200	0
03/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.49800	2.47200	0
03/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.44800	2.42200	0
03/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
03/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.24800	2.22300	0
03/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.19800	2.17300	0
03/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.19900	2.17200	0
03/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.14900	2.12200	0
03/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.09900	2.07300	0
03/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.04900	2.02300	0
03/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	1.94800	1.92300	0
03/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.94900	1.92300	0
03/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
03/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.90000	1.87300	0
03/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.85000	1.82400	0
03/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.80000	1.77400	0
03/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.75000	1.72400	0
03/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.70100	1.67400	0
03/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
03/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.65100	1.62500	0
03/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00400	0
03/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.60100	1.57500	0
03/02/2010	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
03/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.55200	1.52500	0
03/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
03/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.50200	1.47600	0
03/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.45200	1.42600	0
03/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
03/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.24900	1.22400	0
03/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.19900	1.17400	0
03/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.20600	1.18000	0
03/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00800	0.00900	0
03/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.15600	1.13100	0
03/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.01000	0
03/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.10700	1.08200	0
03/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00900	0.01100	0
03/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.05900	1.03300	0
03/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.01100	0.01200	0
03/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	0.95000	0.92600	0
03/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
03/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.96300	0.93900	0
03/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01500	0.01800	0
03/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.91700	0.89400	0
03/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01900	0.02300	0
03/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.87100	0.84800	0
03/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.02300	0.02700	0
03/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.82600	0.80400	0
03/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.02800	0.03300	0
03/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.78200	0.76000	0
03/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.03400	0.03900	0
03/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.73900	0.71800	0
03/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.04100	0.04700	0
03/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.69700	0.67600	0
03/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.04900	0.05500	0
03/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.65600	0.63500	0
03/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.05800	0.06400	0
03/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.61600	0.59600	0
03/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.06800	0.07500	0
03/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.57700	0.55800	0
03/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.07900	0.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.54000	0.52100	0
03/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.09200	0.10000	0
03/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.38800	0.36700	0
03/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.04000	0.04400	0
03/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.34700	0.32600	0
03/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.04900	0.05300	0
03/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.30800	0.28800	0
03/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.06000	0.06500	0
03/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.27000	0.25100	0
03/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.07200	0.07800	0
03/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.37400	0.35800	0
03/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.17600	0.18700	0
03/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.34600	0.32900	0
03/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.19800	0.20800	0
03/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.31900	0.30300	0
03/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.22100	0.23200	0
03/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.29300	0.27700	0
03/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.24500	0.25600	0
03/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.26900	0.25700	0
03/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.27100	0.28600	0
03/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.24900	0.23800	0
03/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.30100	0.31700	0
03/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.23100	0.22100	0
03/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.33300	0.35000	0
03/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.21400	0.20500	0
03/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.36600	0.38400	0
03/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.19900	0.19000	0
03/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.40100	0.41900	0
03/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.29900	0.28900	0
03/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.46400	0.48100	0
03/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.18400	0.17600	0
03/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.43600	0.45500	0
03/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.17100	0.16300	0
03/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.47300	0.49200	0
03/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.15900	0.15200	0
03/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.51100	0.53100	0
03/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.14700	0.14100	0
03/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.54900	0.57000	0
03/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.13700	0.13100	0
03/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.58900	0.61000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.12700	0.12200	0
03/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.62900	0.65100	0
03/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.11800	0.11300	0
03/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.67000	0.69200	0
03/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.75300	1.77800	0
03/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.80300	1.82800	0
03/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02700	0.02600	0
03/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.82900	1.85500	0
03/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02500	0.02500	0
03/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.87700	1.90400	0
03/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02400	0.02400	0
03/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.92600	1.95300	0
03/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02300	0.02300	0
03/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.97500	2.00200	0
03/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	2.05200	2.07700	0
03/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02100	0.01900	0
03/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.07300	2.09800	0
03/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01900	0.01800	0
03/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.12100	2.14700	0
03/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01800	0.01700	0
03/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.17000	2.19600	0
03/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01600	0.01500	0
03/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.21800	2.24400	0
03/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01500	0.01400	0
03/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.26700	2.29300	0
03/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01400	0.01300	0
03/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.31600	2.34200	0
03/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01300	0.01200	0
03/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.36500	2.39100	0
03/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01200	0.01100	0
03/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.41400	2.44000	0
03/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.46300	2.49000	0
03/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01000	0.01000	0
03/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.51200	2.53900	0
03/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01000	0.00900	0
03/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.56200	2.58800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.75200	3.77700	0
03/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.80200	3.82700	0
03/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.80400	3.83000	0
03/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.85300	3.88000	0
03/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.90300	3.93000	0
03/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.95300	3.98000	0
03/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	4.05200	4.07700	0
03/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.05300	4.08000	0
03/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.10300	4.13000	0
03/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.15300	4.18000	0
03/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.20300	4.23000	0
03/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.25300	4.28000	0
03/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.30300	4.33000	0
03/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.35300	4.38000	0
03/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.40300	4.43000	0
03/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.45300	4.48000	0
03/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.50300	4.53000	0
03/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.55300	4.58000	0
03/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.75200	5.77700	0
03/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.80200	5.82700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.80200	5.82900	0
03/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.85200	5.87900	0
03/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.90200	5.92900	0
03/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.95200	5.97900	0
03/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	6.05200	6.07700	0
03/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.05200	6.07900	0
03/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.10200	6.12900	0
03/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.15200	6.17900	0
03/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.20200	6.22900	0
03/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.25200	6.27900	0
03/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.30200	6.32900	0
03/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.35200	6.37900	0
03/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.40200	6.42900	0
03/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.45200	6.47900	0
03/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.50200	6.52900	0
03/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.55200	6.57900	0
03/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.75200	7.77700	0
03/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.80200	7.82700	0
03/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.80200	7.82900	0
03/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.85200	7.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.90200	7.92900	0
03/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.95200	7.97900	0
03/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	8.05200	8.07700	0
03/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.05200	8.07900	0
03/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.10200	8.12900	0
03/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.15200	8.17900	0
03/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.20200	8.22900	0
03/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.25200	8.27900	0
03/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.30200	8.32900	0
03/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.35200	8.37900	0
03/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.40200	8.42900	0
03/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.45200	8.47900	0
03/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.50200	8.52900	0
03/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.55200	8.57900	0
04/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.07270	7.91520	493
04/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.02300	4.86500	0
04/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.27700	4.12700	0
04/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.22700	4.07700	0
04/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.30900	4.15800	0
04/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.12700	3.97700	0
04/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.20900	4.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.15900	4.00800	0
04/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.24100	4.08700	0
04/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.19200	4.03700	0
04/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.14200	3.98700	0
04/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.22300	4.06600	0
04/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.17400	4.01600	0
04/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.12400	3.96600	0
04/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.07400	3.91600	0
04/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.02400	3.86700	0
04/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.97400	3.81700	0
04/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.92400	3.76700	0
04/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.87400	3.71700	0
04/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.82400	3.66700	0
04/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.77400	3.61700	0
04/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.72500	3.56800	0
04/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.67500	3.51800	0
04/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.62500	3.46800	0
04/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.57500	3.41800	0
04/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.26000	3.10800	0
04/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.21000	3.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.16000	3.00800	0
04/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.24300	3.08900	0
04/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.19300	3.03900	0
04/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.14300	2.98900	0
04/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.22700	3.07000	0
04/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.17700	3.02100	0
04/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.12700	2.97100	0
04/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.07700	2.92100	0
04/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.02800	2.87200	0
04/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.97800	2.82200	0
04/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.92800	2.77200	0
04/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.87800	2.72300	0
04/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00500	0.00800	0
04/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.82900	2.67300	0
04/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.77900	2.62400	0
04/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.72900	2.57400	0
04/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.68000	2.52500	0
04/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.63000	2.47500	0
04/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.58100	2.42600	0
04/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.26100	2.11000	0
04/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.21100	2.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.16100	2.01100	0
04/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.24700	2.09500	0
04/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.19700	2.04500	0
04/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.14800	1.99600	0
04/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00900	0
04/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.23400	2.08000	0
04/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01100	0.01500	0
04/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.18400	2.03100	0
04/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01100	0.01600	0
04/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.13600	1.98300	0
04/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01300	0.01800	0
04/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.08700	1.93500	0
04/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01400	0.02000	0
04/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.03900	1.88800	0
04/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01600	0.02300	0
04/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.99100	1.84000	0
04/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01800	0.02500	0
04/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.94400	1.79300	0
04/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02100	0.02800	0
04/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.89600	1.74600	0
04/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02300	0.03100	0
04/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.84900	1.70000	0
04/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02600	0.03500	0
04/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.80200	1.65400	0
04/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02900	0.03900	0
04/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.75500	1.60800	0
04/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03200	0.04300	0
04/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.70900	1.56300	0
04/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03600	0.04800	0
04/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.66300	1.51700	0
04/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04000	0.05200	0
04/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.61700	1.47300	0
04/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04400	0.05800	0
04/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.27200	1.12800	0
04/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01300	0.02000	0
04/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.22400	1.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01500	0.02200	0
04/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.17500	1.03300	0
04/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01600	0.02500	0
04/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.28600	1.14800	0
04/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04500	0.06100	0
04/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.24100	1.10400	0
04/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05000	0.06700	0
04/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.19500	1.06000	0
04/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05400	0.07300	0
04/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.30800	1.17300	0
04/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08500	0.10800	0
04/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.26600	1.13200	0
04/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09300	0.11700	0
04/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.22600	1.09500	0
04/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10300	0.13000	0
04/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.18700	1.05800	0
04/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11400	0.14300	0
04/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.14900	1.02200	0
04/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12600	0.15700	0
04/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.11200	0.98700	0
04/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13900	0.17200	0
04/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.07600	0.95300	0
04/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.15300	0.18800	0
04/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.04100	0.92000	0
04/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16800	0.20500	0
04/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.00600	0.88800	0
04/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.18300	0.22300	0
04/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.97200	0.85600	0
04/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.19900	0.24100	0
04/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.93900	0.82600	0
04/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21600	0.26100	0
04/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.90700	0.79600	0
04/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.23400	0.28100	0
04/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.87600	0.76700	0
04/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.25300	0.30200	0
04/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.84600	0.74000	0
04/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.27300	0.32500	0
04/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.47100	0.38000	0
04/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.21200	0.27200	0
04/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.44300	0.35500	390

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.23400	0.29700	130
04/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.41500	0.33100	100
04/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.25600	0.32300	0
04/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.57300	0.48300	0
04/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.33200	0.39600	0
04/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.54800	0.46100	0
04/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.35700	0.42400	0
04/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.52300	0.43900	0
04/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.38200	0.45200	0
04/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.65800	0.56800	0
04/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.43500	0.50300	0
04/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.63400	0.54700	0
04/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.46100	0.53200	0
04/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.61300	0.52700	0
04/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.49000	0.56200	0
04/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.59200	0.50900	0
04/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.51900	0.59400	0
04/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.57200	0.49100	0
04/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.54900	0.62600	0
04/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.55300	0.47400	0
04/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.58000	0.65900	0
04/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.53500	0.45800	4,400
04/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.61200	0.69300	0
04/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.51700	0.44200	0
04/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.64400	0.72700	0
04/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.50000	0.42700	0
04/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67700	0.76200	0
04/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.48400	0.41300	0
04/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.71100	0.79800	0
04/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.46800	0.39900	0
04/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.74500	0.83400	0
04/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.45300	0.38600	0
04/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.78000	0.87100	0
04/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.43800	0.37300	0
04/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.81500	0.90800	0
04/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.42400	0.36100	0
04/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.85100	0.94600	0
04/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.41100	0.34900	0
04/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.88800	0.98400	0
04/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.39800	0.33800	117

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.92500	1.02300	0
04/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13300	0.10200	0
04/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.97400	1.09400	0
04/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.25100	0.20600	3,000
04/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.01000	1.11900	0
04/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12000	0.09100	0
04/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.06100	1.18300	0
04/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11400	0.08700	0
04/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.10500	1.22900	0
04/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10800	0.08200	0
04/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.14900	1.27400	0
04/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10300	0.07800	0
04/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.19400	1.32000	0
04/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09800	0.07400	0
04/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.23900	1.36600	0
04/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20100	0.16400	0
04/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.26000	1.37700	0
04/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.30200	0.25500	0
04/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.27900	1.39000	0
04/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.29300	0.24800	330
04/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.32000	1.43300	0
04/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18100	0.14700	0
04/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.39000	1.51000	0
04/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.27700	0.23400	0
04/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.40400	1.51900	0
04/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07400	0.05600	0
04/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.51500	1.64800	0
04/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16300	0.13300	0
04/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.52200	1.64600	0
04/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06700	0.05100	0
04/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.60800	1.74300	0
04/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06400	0.04900	26,596
04/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.65500	1.79100	0
04/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06200	0.04700	0
04/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.70300	1.83900	0
04/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.23400	0.19800	0
04/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.66100	1.78300	0
04/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05700	0.04300	0
04/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.79800	1.93500	0
04/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05500	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.84600	1.98300	0
04/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05200	0.04000	0
04/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.89300	2.03200	0
04/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12700	0.10300	0
04/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.88600	2.01600	0
04/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12300	0.10000	0
04/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.93200	2.06300	0
04/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11900	0.09700	0
04/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.97800	2.11000	0
04/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19600	0.16500	0
04/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.97300	2.10000	0
04/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19100	0.16100	0
04/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.01800	2.14600	0
04/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18600	0.15700	0
04/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.06300	2.19200	0
04/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18100	0.15300	300
04/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.10800	2.23800	0
04/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17700	0.14900	0
04/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.15400	2.28400	0
04/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17200	0.14500	0
04/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.19900	2.33000	0
04/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16800	0.14100	0
04/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.24500	2.37600	0
04/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16300	0.13700	0
04/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.29000	2.42200	0
04/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15900	0.13400	0
04/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.33600	2.46900	0
04/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15500	0.13000	0
04/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.38200	2.51500	0
04/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15100	0.12700	0
04/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.42800	2.56200	0
04/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14800	0.12400	0
04/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.47500	2.60900	0
04/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14400	0.12100	0
04/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.52100	2.65600	0
04/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14000	0.11800	0
04/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.56700	2.70300	0
04/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01900	0.01400	0
04/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.76000	2.90600	0
04/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01800	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.80900	2.95500	0
04/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01700	0.01300	0
04/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.85800	3.00500	0
04/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01600	0.01200	0
04/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.90700	3.05400	0
04/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01500	0.01100	0
04/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.95600	3.10300	0
04/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01400	0.01100	0
04/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.00500	3.15300	0
04/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.17300	3.32300	0
04/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.22300	3.37300	0
04/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.27300	3.42300	0
04/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01200	0.00900	0
04/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.20300	3.35100	0
04/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10900	0.09200	0
04/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.08600	3.22700	0
04/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01100	0.00800	0
04/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.30200	3.45000	0
04/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01000	0.00700	0
04/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.35100	3.49900	0
04/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01000	0.00700	0
04/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.40100	3.54900	0
04/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00900	0.00700	0
04/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.45000	3.59900	0
04/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00900	0.00600	0
04/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.50000	3.64800	0
04/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.54900	3.69800	0
04/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.59900	3.74800	0
04/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.76300	3.91300	0
04/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.64800	3.79700	0
04/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00700	0.00500	0
04/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.69800	3.84700	0
04/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00700	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.74800	3.89700	0
04/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.79700	3.94700	0
04/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00600	0.00400	0
04/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.84700	3.99600	0
04/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04000	0.03200	0
04/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.79900	3.94500	0
04/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03900	0.03200	0
04/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.84800	3.99500	0
04/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03800	0.03100	0
04/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.89700	4.04400	0
04/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08000	0.06700	0
04/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.85700	4.00200	0
04/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07800	0.06600	0
04/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.90500	4.05100	0
04/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07700	0.06400	0
04/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.95400	4.09900	0
04/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07500	0.06300	0
04/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.00200	4.14800	0
04/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07300	0.06200	0
04/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.05000	4.19700	0
04/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07200	0.06000	0
04/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.09900	4.24500	0
04/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07000	0.05900	0
04/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.14700	4.29400	0
04/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06900	0.05800	0
04/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.19600	4.34300	0
04/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06700	0.05600	0
04/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.24400	4.39100	0
04/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06600	0.05500	0
04/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.29300	4.44000	0
04/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06400	0.05400	0
04/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.34100	4.48900	0
04/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.05300	0
04/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.39000	4.53800	0
04/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06200	0.05200	0
04/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.43900	4.58700	0
04/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06100	0.05100	0
04/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.48800	4.63600	0
04/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.74300	4.89300	0
04/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.79300	4.94300	0
04/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.84300	4.99300	0
04/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.89300	5.04300	0
04/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.94300	5.09300	0
04/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.99200	5.14300	0
04/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.17300	5.32300	0
04/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.22300	5.37300	0
04/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.27300	5.42300	0
04/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.19200	5.34300	0
04/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04900	0.04100	0
04/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.02600	5.17600	0
04/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.29200	5.44300	0
04/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.34200	5.49300	0
04/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.39200	5.54300	0
04/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.57300	5.72300	0
04/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.49200	5.64300	0
04/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.54200	5.69300	0
04/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.59200	5.74300	0
04/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.64200	5.79200	0
04/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.69200	5.84200	0
04/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.87300	6.02300	0
04/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.79200	5.94200	0
04/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.84200	5.99200	0
04/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01200	0.00900	0
04/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.77100	5.92200	0
04/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01100	0.00900	0
04/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.82000	5.97200	0
04/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01100	0.00900	0
04/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.87000	6.02200	0
04/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03700	0.03100	0
04/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.81400	5.96600	0
04/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03600	0.03000	0
04/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.86300	6.01500	0
04/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03600	0.03000	0
04/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.91300	6.06500	0
04/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.02900	0
04/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.96200	6.11400	0
04/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03400	0.02800	0
04/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.01100	6.16300	0
04/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03300	0.02800	0
04/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.06000	6.21300	0
04/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03300	0.02700	0
04/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.11000	6.26200	0
04/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03200	0.02700	0
04/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.15900	6.31200	0
04/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03100	0.02600	0
04/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.20800	6.36100	0
04/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03000	0.02500	0
04/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.25700	6.41000	0
04/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03000	0.02500	0
04/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.30700	6.46000	0
04/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02900	0.02400	0
04/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.35600	6.50900	0
04/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02900	0.02400	0
04/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.40600	6.55900	0
04/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02800	0.02300	0
04/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.45500	6.60800	0
04/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.74100	6.89200	0
04/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.79100	6.94200	0
04/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.97300	7.12300	0
04/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.89100	7.04200	0
04/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.94100	7.09200	0
04/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.99100	7.14200	0
04/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02200	0.01900	0
04/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.99900	7.15400	0
04/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.72300	7.87300	0
04/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.77300	7.92300	0
04/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.69100	7.84200	0
04/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.87300	8.02300	0
04/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.79100	7.94200	0
04/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.84100	7.99200	0
04/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.76000	7.91400	0
04/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.81000	7.96400	0
04/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.86000	8.01400	0
04/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.79300	7.94900	0
04/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01600	0.01300	0
04/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.84300	7.99800	0
04/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01600	0.01300	0
04/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.89300	8.04800	0
04/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01500	0.01300	0
04/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.94200	8.09800	0
04/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01500	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.99200	8.14700	0
04/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.04100	8.19700	0
04/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.09100	8.24700	0
04/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01400	0.01100	0
04/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.14100	8.29600	0
04/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.19000	8.34600	0
04/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.24000	8.39600	0
04/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.28900	8.44500	0
04/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.33900	8.49500	0
04/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.38900	8.54500	0
04/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01100	0.01000	0
04/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.43800	8.59500	0
04/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.74100	8.89200	0
04/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.79100	8.94200	0
04/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.97300	9.12300	0
04/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.89100	9.04200	0
04/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.94100	9.09200	0
04/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.99100	9.14200	0
04/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.69100	9.84200	0
04/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.52680	12.41170	1,261
04/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.27600	4.16300	0
04/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.42700	4.31400	0
04/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.17600	4.06300	0
04/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.12600	4.01300	0
04/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.27700	4.16400	0
04/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.17800	4.06500	0
04/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.12800	4.01500	0
04/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.07800	3.96500	0
04/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.97800	3.86500	0
04/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.92800	3.81500	0
04/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.67600	3.56300	0
04/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.62600	3.51300	0
04/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.77800	3.66600	0
04/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00300	0
04/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.72900	3.61600	0
04/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.67900	3.56600	0
04/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.62900	3.51600	0
04/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.57900	3.46600	0
04/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.52900	3.41700	0
04/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.47900	3.36700	0
04/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.42900	3.31700	0
04/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00400	0
04/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.38000	3.26700	0
04/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.33000	3.21700	0
04/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.28000	3.16800	0
04/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.23000	3.11800	0
04/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.18000	3.06800	0
04/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00300	0.00500	0
04/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.13100	3.01900	0
04/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.08100	2.96900	0
04/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.03100	2.91900	0
04/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.98100	2.87000	0
04/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00400	0.00700	0
04/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.93200	2.82000	0
04/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.88200	2.77000	0
04/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.83200	2.72100	0
04/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00500	0.00800	0
04/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.78300	2.67100	0
04/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.73300	2.62200	0
04/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.68300	2.57200	0
04/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00600	0.00900	0
04/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.63400	2.52300	0
04/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.58400	2.47300	0
04/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00700	0.01000	0
04/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.53500	2.42400	0
04/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.48500	2.37400	0
04/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00800	0.01100	0
04/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.43600	2.32500	0
04/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00900	0.01200	0
04/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.38600	2.27600	0
04/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00900	0.01300	0
04/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.33700	2.22600	0
04/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01000	0.01300	0
04/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.28700	2.17700	0
04/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01000	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.23800	2.12800	0
04/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.01500	0
04/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.18900	2.07900	0
04/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01600	0
04/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.13900	2.03000	0
04/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01200	0.01700	0
04/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.09100	1.98100	0
04/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01800	0
04/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.04200	1.93300	0
04/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.02000	0
04/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.99300	1.88500	0
04/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01600	0.02200	0
04/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.94500	1.83700	0
04/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.02400	0
04/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.89700	1.78900	0
04/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.02600	0
04/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.84800	1.74100	0
04/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02100	0.02800	0
04/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.80000	1.69400	0
04/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02300	0.03100	0
04/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.75300	1.64600	0
04/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02600	0.03300	0
04/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.70500	1.59900	0
04/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.03600	0
04/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.65700	1.55200	0
04/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03000	0.03900	0
04/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.61000	1.50600	0
04/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03300	0.04300	0
04/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.56300	1.45900	0
04/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03600	0.04600	0
04/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.51600	1.41300	0
04/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03900	0.05000	0
04/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.47000	1.36700	0
04/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04300	0.05400	0
04/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.42300	1.32200	0
04/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04600	0.05900	0
04/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.37700	1.27700	0
04/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05000	0.06400	0
04/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.33200	1.23200	0
04/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05500	0.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.28600	1.18700	0
04/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05900	0.07400	0
04/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.24100	1.14300	0
04/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06400	0.08000	0
04/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.19700	1.10000	0
04/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07000	0.08700	0
04/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.15500	1.06000	0
04/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07800	0.09700	0
04/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.11400	1.02000	0
04/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08700	0.10700	0
04/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.07400	0.98200	0
04/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09700	0.11900	0
04/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.03400	0.94400	0
04/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10700	0.13100	0
04/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.99600	0.90700	0
04/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.11900	0.14400	0
04/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.95800	0.87100	0
04/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.13100	0.15800	0
04/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.92100	0.83600	0
04/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.14400	0.17300	0
04/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.88500	0.80100	0
04/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.15800	0.18800	0
04/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.85000	0.76800	0
04/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.17300	0.20500	0
04/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.81500	0.73500	0
04/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.18800	0.22200	0
04/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.78200	0.70400	0
04/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.20500	0.24100	0
04/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.74900	0.67300	0
04/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.22200	0.26000	0
04/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.71700	0.64300	0
04/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.24000	0.28000	0
04/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.68700	0.61500	0
04/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.26000	0.30200	0
04/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.65700	0.58700	0
04/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.28000	0.32400	0
04/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.62800	0.56000	0
04/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.30100	0.34700	0
04/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.60000	0.53400	28
04/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.32300	0.37100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.57300	0.50900	0
04/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.34600	0.39600	0
04/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.54600	0.48500	0
04/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.36900	0.42200	0
04/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.52100	0.46100	0
04/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.39400	0.44800	0
04/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.50000	0.44200	0
04/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.42300	0.47900	0
04/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.47900	0.42300	0
04/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.45200	0.51000	0
04/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.45900	0.40500	0
04/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.48200	0.54200	0
04/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.44000	0.38800	0
04/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.51300	0.57500	0
04/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.42200	0.37200	8,032
04/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.54500	0.60900	0
04/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.40500	0.35700	0
04/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.57800	0.64400	0
04/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.38900	0.34200	0
04/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.61200	0.67900	0
04/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.37300	0.32800	0
04/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.64600	0.71500	0
04/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.35800	0.31400	0
04/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.68100	0.75100	0
04/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.59100	0.53800	0
04/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.74400	0.80600	0
04/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.34300	0.30100	0
04/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.71600	0.78800	0
04/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.56900	0.51700	0
04/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.77200	0.83500	0
04/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.33000	0.28900	0
04/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.75300	0.82600	0
04/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.54800	0.49800	0
04/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.80100	0.86600	0
04/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.31700	0.27700	0
04/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.79000	0.86400	0
04/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.30400	0.26600	0
04/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.82700	0.90300	0
04/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.29200	0.25600	0
04/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.86500	0.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.28100	0.24600	0
04/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.90400	0.98300	0
04/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.27000	0.23600	0
04/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.94300	1.02300	0
04/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.25900	0.22700	0
04/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.98200	1.06400	0
04/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.25000	0.21800	0
04/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.02300	1.10500	0
04/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.24000	0.21000	0
04/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.06300	1.14700	0
04/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.23100	0.20200	0
04/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.10400	1.18900	0
04/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.22300	0.19400	0
04/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.14600	1.23100	0
04/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.21400	0.18700	0
04/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.18700	1.27400	0
04/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.20700	0.18000	0
04/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.23000	1.31700	0
04/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.19900	0.17400	11,194
04/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.27200	1.36100	0
04/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.19200	0.16700	0
04/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.31500	1.40400	0
04/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.18500	0.16200	0
04/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.35800	1.44900	0
04/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.17900	0.15600	0
04/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.40200	1.49300	0
04/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.17200	0.15000	0
04/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.44500	1.53700	0
04/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.16600	0.14500	0
04/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.48900	1.58200	0
04/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.16100	0.14000	0
04/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.53400	1.62700	0
04/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.15500	0.13600	0
04/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.57800	1.67300	0
04/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.15000	0.13100	0
04/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.62300	1.71800	0
04/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.14500	0.12700	0
04/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.66800	1.76400	0
04/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.14100	0.12300	0
04/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.71400	1.81000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.13600	0.11900	0
04/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.75900	1.85600	0
04/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.13200	0.11500	0
04/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.80500	1.90200	0
04/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.12800	0.11100	0
04/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.85100	1.94800	0
04/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.12400	0.10800	0
04/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.89700	1.99500	0
04/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.12000	0.10500	0
04/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.94300	2.04200	0
04/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.11600	0.10100	0
04/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.98900	2.08800	0
04/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.11200	0.09800	0
04/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.03500	2.13500	0
04/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.10800	0.09400	0
04/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.08100	2.18100	0
04/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.10400	0.09000	0
04/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.12700	2.22700	0
04/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.10000	0.08700	8,032
04/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.17300	2.27400	0
04/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.32900	2.44000	0
04/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.09300	0.08100	0
04/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.26600	2.36800	0
04/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.08900	0.07800	0
04/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.31200	2.41500	0
04/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.08600	0.07500	0
04/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.35900	2.46200	0
04/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.08300	0.07200	0
04/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.40600	2.50900	0
04/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.08000	0.07000	0
04/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.45300	2.55700	0
04/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.07700	0.06700	0
04/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.50000	2.60400	0
04/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.07400	0.06500	0
04/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.54700	2.65200	0
04/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.07200	0.06200	0
04/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.59500	2.69900	0
04/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06900	0.06000	0
04/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.64200	2.74700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06700	0.05800	0
04/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.69000	2.79500	0
04/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.06500	0.05600	0
04/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.73800	2.84300	0
04/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.06200	0.05400	0
04/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.78500	2.89100	0
04/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.06000	0.05200	0
04/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.83300	2.93900	0
04/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05800	0.05100	0
04/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.88100	2.98800	0
04/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05600	0.04900	0
04/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.92900	3.03600	0
04/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.05400	0.04700	0
04/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.97700	3.08400	0
04/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.05300	0.04600	0
04/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.02600	3.13300	0
04/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.05100	0.04400	0
04/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.07400	3.18100	0
04/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04900	0.04300	0
04/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.12200	3.23000	0
04/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04800	0.04100	0
04/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.17100	3.27800	0
04/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04600	0.04000	0
04/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.21900	3.32700	0
04/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.04500	0.03900	0
04/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.26800	3.37600	0
04/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.04300	0.03800	0
04/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.31600	3.42500	0
04/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.04200	0.03600	0
04/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.36500	3.47300	0
04/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.04100	0.03500	0
04/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.41400	3.52200	0
04/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03900	0.03400	0
04/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.46200	3.57100	0
04/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03800	0.03300	0
04/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.51100	3.62000	0
04/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03700	0.03200	0
04/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.56000	3.66900	0
04/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03600	0.03100	0
04/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.60900	3.71800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03500	0.03000	0
04/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.65800	3.76700	0
04/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.03400	0.02900	0
04/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.70700	3.81600	0
04/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.03300	0.02900	0
04/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.75600	3.86600	0
04/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.03200	0.02800	0
04/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.80500	3.91500	0
04/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.03100	0.02700	0
04/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.85400	3.96400	0
04/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.03000	0.02600	0
04/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.90300	4.01300	0
04/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02900	0.02500	0
04/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.95200	4.06200	0
04/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02700	0.02400	0
04/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.00000	4.11100	0
04/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02600	0.02200	0
04/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.04900	4.15900	0
04/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02500	0.02100	0
04/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.09800	4.20800	0
04/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02300	0.02000	0
04/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.14600	4.25700	0
04/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02200	0.01900	0
04/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.19500	4.30600	0
04/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.02100	0.01800	0
04/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.24400	4.35500	0
04/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.02000	0.01700	0
04/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.29300	4.40400	0
04/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01900	0.01700	0
04/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.34200	4.45400	0
04/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01800	0.01600	0
04/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.39100	4.50300	0
04/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01700	0.01500	0
04/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.44000	4.55200	0
04/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.48900	4.60100	0
04/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01600	0.01300	0
04/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.53900	4.65000	0
04/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01500	0.01300	0
04/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.58800	4.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01400	0.01200	0
04/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.63700	4.74900	0
04/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01300	0.01200	0
04/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.68600	4.79900	0
04/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01300	0.01100	0
04/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.73600	4.84800	0
04/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.78500	4.89700	0
04/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01100	0.01000	0
04/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.83400	4.94700	0
04/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01100	0.00900	0
04/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.88400	4.99600	0
04/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.93300	5.04600	0
04/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01000	0.00800	0
04/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.98300	5.09500	0
04/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00900	0.00800	0
04/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.03200	5.14500	0
04/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00900	0.00800	0
04/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.08200	5.19500	0
04/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00800	0.00700	0
04/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.13100	5.24400	0
04/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00800	0.00700	11,194
04/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.18100	5.29400	0
04/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00800	0.00600	0
04/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.23100	5.34300	0
04/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00700	0.00600	0
04/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.28000	5.39300	0
04/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00700	0.00600	0
04/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.33000	5.44300	0
04/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.37900	5.49200	0
04/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.42900	5.54200	0
04/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00600	0.00500	0
04/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.47900	5.59200	0
04/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00500	0.00500	0
04/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.52800	5.64200	0
04/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.57800	5.69100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.62800	5.74100	0
04/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00500	0.00400	0
04/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.67800	5.79100	0
04/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.72700	5.84100	0
04/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.77700	5.89100	0
04/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.82700	5.94000	0
04/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.87700	5.99000	0
04/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.92700	6.04000	0
04/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00400	0.00300	0
04/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.97700	6.09000	0
04/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.02600	6.14000	0
04/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.07600	6.19000	0
04/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.12600	6.24000	0
04/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.17600	6.29000	0
04/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.22600	6.34000	0
04/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.27600	6.39000	0
04/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.32600	6.43900	0
04/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.37600	6.48900	0
04/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.42600	6.53900	0
04/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.47600	6.58900	0
04/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.52600	6.63900	0
04/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.57600	6.68900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.62500	6.73900	0
04/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.67500	6.78900	0
04/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.72500	6.83900	0
04/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.77500	6.88900	0
04/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.82500	6.93900	0
04/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.87500	6.98900	0
04/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.92500	7.03900	0
04/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.97500	7.08900	0
04/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.02500	7.13900	0
04/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.07500	7.18900	0
04/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.12500	7.23900	0
04/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.17500	7.28900	0
04/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.22500	7.33900	0
04/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.27500	7.38900	0
04/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.32500	7.43800	0
04/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.37500	7.48800	0
04/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.42500	7.53800	0
04/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.47500	7.58800	0
04/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.52500	7.63800	0
04/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.57500	7.68800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.62500	7.73800	0
04/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.67400	7.78800	0
04/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.72400	7.83800	0
04/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.77400	7.88800	0
04/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.82400	7.93800	0
04/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.87400	7.98800	0
04/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.92400	8.03800	0
04/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.97400	8.08800	0
04/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.02400	8.13800	0
04/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.07400	8.18800	0
04/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.32500	8.43700	0
04/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.37500	8.48700	0
04/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.22400	8.33800	0
04/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.27400	8.38800	0
04/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.32400	8.43800	0
04/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.37400	8.48800	0
04/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.42400	8.53800	0
04/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.47400	8.58800	0
04/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.52400	8.63800	0
04/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.57400	8.68800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.62400	8.73800	0
04/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.67400	8.78800	0
04/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.72400	8.83700	0
04/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.77400	8.88700	0
04/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.82400	8.93700	0
04/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.87300	8.98700	0
04/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.92300	9.03700	0
04/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.97300	9.08700	0
04/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.02300	9.13700	0
04/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.07300	9.18700	0
04/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.12300	9.23700	0
04/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.17300	9.28700	0
04/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.22300	9.33700	0
04/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.27300	9.38700	0
04/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.32300	9.43700	0
04/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.37300	9.48700	0
04/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.42300	9.53700	0
04/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.47300	9.58700	0
04/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.52300	9.63700	0
04/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.57300	9.68700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.62300	9.73700	0
04/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.67300	9.78700	0
04/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.72300	9.83700	0
04/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.77300	9.88700	0
04/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.82300	9.93700	0
04/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.87300	9.98700	0
04/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.92300	10.03700	0
04/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.97300	10.08700	0
04/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.02300	10.13700	0
04/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08630	0.08440	0
04/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01649	0.01469	0
04/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00019	0.00029	0
04/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00855	0.00723	0
04/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00225	0.00283	0
04/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00420	0.00345	0
04/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00790	0.00905	0
04/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.12540	11.02240	155
04/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.49800	3.40200	0
04/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.44800	3.35200	0
04/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.39800	3.30200	0
04/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.34800	3.25200	0
04/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.47900	3.38100	0
04/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.42900	3.33200	0
04/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.37900	3.28200	0
04/02/2010	€ / R On 14-June-10	7.40	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
04/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.32900	3.23200	0
04/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.27900	3.18200	0
04/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.23000	3.13200	0
04/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.18000	3.08200	0
04/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.94800	2.85200	0
04/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.08000	2.98200	0
04/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.03000	2.93300	0
04/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.98000	2.88300	0
04/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.28700	3.18600	0
04/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01400	0
04/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.23700	3.13600	0
04/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01400	0
04/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.18800	3.08700	0
04/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01500	0
04/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.13900	3.03800	0
04/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01600	0
04/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.54800	2.45200	0
04/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.04000	2.93900	0
04/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01700	0
04/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.63100	2.53400	0
04/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.94200	2.84100	0
04/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01900	0
04/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.89200	2.79200	0
04/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.02000	0
04/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.48200	2.38500	0
04/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.43200	2.33500	0
04/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.74500	2.64600	0
04/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.33300	2.23600	0
04/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.28300	2.18600	0
04/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.59800	2.49900	0
04/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02700	0
04/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.18400	2.08700	0
04/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00600	0
04/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.94900	1.85200	0
04/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.08400	1.98800	0
04/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.03500	1.93900	0
04/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00800	0
04/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.98600	1.89000	0
04/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00900	0
04/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.30700	2.20900	0
04/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03200	0.03700	0
04/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.25800	2.16100	0
04/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03300	0.03900	0
04/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.21000	2.11300	0
04/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03500	0.04100	0
04/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.16200	2.06500	0
04/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03700	0.04300	0
04/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.54900	1.45300	0
04/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.06900	1.97300	0
04/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04400	0.05100	0
04/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.64200	1.54800	0
04/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01700	0
04/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.97700	1.88200	0
04/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05200	0.06000	0
04/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.93100	1.83700	0
04/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05600	0.06500	0
04/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.49700	1.40400	0
04/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.02300	0
04/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.44800	1.35600	0
04/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.02500	0
04/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.79700	1.70500	0
04/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07200	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.35300	1.26200	0
04/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02400	0.03100	0
04/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.30500	1.21400	0
04/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02600	0.03300	0
04/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.66600	1.57600	0
04/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09100	0.10400	0
04/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.21000	1.12100	0
04/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03100	0.04000	0
04/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.95400	0.86200	0
04/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00600	0.01000	0
04/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.11700	1.02900	0
04/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03800	0.04800	0
04/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.07300	0.98700	0
04/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04400	0.05600	0
04/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.03000	0.94600	0
04/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05100	0.06500	0
04/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.41500	1.33100	0
04/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14000	0.15900	0
04/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.37500	1.29200	0
04/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.15000	0.17000	0
04/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.33600	1.25300	0
04/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.16100	0.18100	0
04/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.29600	1.21500	0
04/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.17100	0.19300	0
04/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.58100	0.50100	0
04/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03300	0.04900	0
04/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.22500	1.14600	0
04/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.20000	0.22400	0
04/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.75500	0.68300	0
04/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12600	0.15200	0
04/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.15700	1.08100	0
04/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.23200	0.25900	0
04/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.12400	1.04900	0
04/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.24900	0.27700	0
04/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.65300	0.58600	20
04/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17400	0.20500	271
04/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.62100	0.55600	0
04/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.19200	0.22500	0
04/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.02900	0.95800	0
04/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.30400	0.33600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.56000	0.49900	0
04/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.23100	0.26800	0
04/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.53100	0.47300	0
04/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.25200	0.29200	0
04/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.94100	0.87400	0
04/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.36600	0.40200	0
04/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.47700	0.42300	0
04/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.29800	0.34200	0
04/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.17500	0.13600	0
04/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.22700	0.28400	0
04/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.42800	0.37700	0
04/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.34900	0.39600	0
04/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.40600	0.35800	0
04/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.37700	0.42700	0
04/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.38600	0.33900	0
04/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.40700	0.45800	0
04/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.78300	0.72400	0
04/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.50800	0.55200	0
04/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.76000	0.70200	0
04/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.53500	0.58000	0
04/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.73700	0.68000	0
04/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.56200	0.60800	0
04/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.71400	0.65900	0
04/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.58900	0.63700	0
04/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.06500	0.04900	0
04/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.51700	0.59700	0
04/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.67400	0.62100	0
04/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.64900	0.69900	0
04/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.26900	0.23500	0
04/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.64000	0.70400	0
04/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.63600	0.58600	0
04/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.71100	0.76400	0
04/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.61800	0.56900	0
04/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.74300	0.79700	0
04/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23100	0.20100	25
04/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.75200	0.82000	0
04/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22000	0.19100	0
04/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.79100	0.86000	0
04/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.56800	0.52200	0
04/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.84300	0.90000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.19900	0.17300	0
04/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.87000	0.94200	0
04/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19000	0.16500	0
04/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.91100	0.98400	0
04/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.52300	0.48000	0
04/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.94800	1.00800	0
04/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.17200	0.14900	0
04/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.99300	1.06800	0
04/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01400	0.01000	0
04/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.06600	1.15800	0
04/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.32600	0.29300	0
04/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.03800	1.10500	0
04/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.15600	0.13500	0
04/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.07700	1.15400	0
04/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.14900	0.12900	0
04/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.12000	1.19800	0
04/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.14200	0.12300	0
04/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.16300	1.24200	0
04/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.44400	0.40700	0
04/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.16900	1.23500	0
04/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.43200	0.39600	0
04/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.20700	1.27400	0
04/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.42100	0.38600	0
04/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.24600	1.31400	0
04/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.41000	0.37600	0
04/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.28500	1.35400	0
04/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.40000	0.36600	0
04/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.32500	1.39400	0
04/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.39000	0.35700	0
04/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.36500	1.43500	0
04/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.10400	0.08900	0
04/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.47500	1.55800	0
04/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.37000	0.33900	0
04/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.44500	1.51700	0
04/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.36100	0.33100	0
04/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.48600	1.55900	0
04/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.75400	1.85000	0
04/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.33600	0.30700	0
04/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.61100	1.68500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.90400	1.99900	0
04/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.31200	0.28600	0
04/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.73700	1.81400	0
04/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
04/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.00300	2.09900	0
04/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.10300	2.19900	0
04/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.15300	2.24900	0
04/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.20300	2.29900	0
04/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.27200	0.24900	0
04/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.99700	2.07700	0
04/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.30300	2.39900	0
04/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.26000	0.23800	0
04/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.08500	2.16600	0
04/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.40300	2.49900	0
04/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.45300	2.54800	0
04/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.50300	2.59800	0
04/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.55300	2.64800	0
04/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.60300	2.69800	0
04/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.65200	2.74800	0
04/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.03100	0.02700	0
04/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.55200	2.64600	0
04/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02900	0.02500	0
04/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.60000	2.69400	0
04/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02700	0.02300	0
04/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.64800	2.74200	0
04/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02600	0.02200	0
04/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.69700	2.79100	0
04/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02400	0.02000	0
04/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.74500	2.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.02200	0.01900	0
04/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.79300	2.88800	0
04/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02100	0.01800	0
04/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.84200	2.93700	0
04/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.05200	3.14800	0
04/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01800	0.01600	0
04/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.93900	3.03500	0
04/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01700	0.01500	0
04/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.98800	3.08400	0
04/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.03700	3.13300	0
04/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.17400	0.15900	0
04/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.89900	2.98700	0
04/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.17100	0.15600	0
04/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.94600	3.03400	0
04/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.16700	0.15300	0
04/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.99200	3.08100	0
04/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.16400	0.15000	0
04/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.03900	3.12800	0
04/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.45200	3.54800	0
04/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.15800	0.14400	0
04/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.13300	3.22200	0
04/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.38100	3.47800	0
04/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.15200	0.13800	0
04/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.22700	3.31600	0
04/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.14900	0.13600	0
04/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.27400	3.36400	0
04/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.75200	3.84800	0
04/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.14100	0.12800	0
04/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.41600	3.50600	0
04/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.90200	3.99800	0
04/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.13300	0.12100	0
04/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.55800	3.64900	0
04/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.10200	4.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.15200	4.24800	0
04/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.20200	4.29800	0
04/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.12000	0.10900	0
04/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.84500	3.93700	0
04/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.30200	4.39800	0
04/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11600	0.10600	0
04/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.94100	4.03400	0
04/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.40200	4.49800	0
04/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.45200	4.54800	0
04/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.50200	4.59800	0
04/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.55200	4.64800	0
04/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.60200	4.69800	0
04/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.65200	4.74800	0
04/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.52400	4.62100	0
04/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.57400	4.67100	0
04/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.62400	4.72100	0
04/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00300	0.00200	0
04/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.67400	4.77100	0
04/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.72300	4.82100	0
04/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.77300	4.87100	0
04/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.82300	4.92100	0
04/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.05200	5.14800	0
04/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.92300	5.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.97300	5.07100	0
04/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.02300	5.12100	0
04/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08300	0.07500	0
04/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.80800	4.90300	0
04/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08100	0.07400	0
04/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.85600	4.95200	0
04/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08000	0.07300	0
04/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.90500	5.00100	0
04/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07800	0.07200	0
04/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.95300	5.05000	0
04/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.45200	5.54800	0
04/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07600	0.06900	0
04/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.05100	5.14700	0
04/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.37300	5.47000	0
04/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07300	0.06700	0
04/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.14800	5.24500	0
04/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07200	0.06600	0
04/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.19700	5.29400	0
04/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06900	0.06300	0
04/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.34400	5.44100	0
04/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06500	0.06000	0
04/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.49000	5.58800	0
04/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06000	0.05400	0
04/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.78500	5.88200	0
04/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05800	0.05300	0
04/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.88300	5.98100	0
04/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.50200	6.59800	0
04/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.55200	6.64800	0
04/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.60200	6.69800	0
04/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.65200	6.74800	0
04/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.52200	6.62000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.57200	6.67000	0
04/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.62200	6.72000	0
04/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.67200	6.77000	0
04/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.72200	6.82000	0
04/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.77200	6.87000	0
04/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.82200	6.92000	0
04/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.05200	7.14800	0
04/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.92200	7.02000	0
04/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.97200	7.06900	0
04/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00000	0
04/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.02200	7.11900	0
04/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04100	0.03700	0
04/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.76600	6.86500	0
04/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04000	0.03700	0
04/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.81500	6.91500	0
04/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03900	0.03600	0
04/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.86400	6.96400	0
04/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03900	0.03500	0
04/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.91400	7.01300	0
04/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.45200	7.54800	0
04/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03700	0.03400	0
04/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.01200	7.11200	0
04/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.37100	7.46900	0
04/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03600	0.03300	0
04/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.11100	7.21100	0
04/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03500	0.03200	0
04/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.16000	7.26000	0
04/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03300	0.03000	0
04/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.30800	7.40800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03200	0.02900	0
04/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.45700	7.55700	0
04/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02800	0.02600	0
04/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.75300	7.85400	0
04/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02700	0.02500	0
04/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.85200	7.95300	0
04/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.50200	8.59800	0
04/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.55200	8.64800	0
04/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.60200	8.69800	0
04/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.65200	8.74800	0
04/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.52100	8.61900	0
04/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.57100	8.66900	0
04/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.62100	8.71900	0
04/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.67100	8.76900	0
04/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.72100	8.81900	0
04/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.77100	8.86900	0
04/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.82100	8.91900	0
04/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.05200	9.14800	0
04/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.92100	9.01900	0
04/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.97100	9.06900	0
04/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.02100	9.11900	0
04/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01700	0.01600	0
04/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.74200	8.84400	0
04/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01700	0.01500	0
04/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.79200	8.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01600	0.01500	0
04/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.84100	8.94300	0
04/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01600	0.01400	0
04/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.89100	8.99200	0
04/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.45200	9.54800	0
04/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01500	0.01400	0
04/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.99000	9.09200	0
04/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.37100	9.46900	0
04/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01400	0.01300	0
04/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.08900	9.19100	0
04/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01400	0.01300	0
04/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.13900	9.24100	0
04/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01300	0.01200	0
04/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.28800	9.39000	0
04/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01200	0.01100	0
04/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.43700	9.53900	0
04/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.73500	9.83700	0
04/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01000	0.00900	0
04/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.83500	9.93700	0
04/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.78400	6.74150	470
04/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.29000	4.24800	0
04/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.24000	4.19800	0
04/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.23900	4.19800	0
04/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.18900	4.14800	0
04/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.13900	4.09800	0
04/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.08900	4.04800	0
04/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	3.99000	3.94800	0
04/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.98900	3.94800	0
04/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.93900	3.89800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.88900	3.84800	0
04/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.83900	3.79800	0
04/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.78900	3.74800	0
04/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.73900	3.69800	0
04/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.68900	3.64800	0
04/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.63900	3.59800	0
04/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.58900	3.54800	0
04/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.53900	3.49800	0
04/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.48900	3.44800	0
04/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.29000	3.24800	0
04/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.24000	3.19800	0
04/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.23900	3.19800	0
04/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.18900	3.14800	0
04/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.13900	3.09800	0
04/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.08900	3.04800	0
04/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	2.99000	2.94800	0
04/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.98900	2.94800	0
04/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.93900	2.89800	0
04/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.88900	2.84800	0
04/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.83900	2.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.78900	2.74800	0
04/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.73900	2.69800	0
04/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.68900	2.64800	0
04/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.63900	2.59800	0
04/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.58900	2.54800	0
04/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.53900	2.49800	0
04/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.48900	2.44800	0
04/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.29000	2.24800	0
04/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.24000	2.19800	0
04/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.24000	2.19900	0
04/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.19000	2.14900	0
04/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.14000	2.09900	0
04/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.09000	2.04900	0
04/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	1.99000	1.94800	0
04/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.99100	1.94900	0
04/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.94100	1.90000	0
04/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.89100	1.85000	0
04/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.84100	1.80000	0
04/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.79100	1.75000	0
04/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.74100	1.70100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
04/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.69200	1.65100	0
04/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.64200	1.60100	0
04/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
04/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.59200	1.55200	0
04/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
04/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.54300	1.50200	0
04/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.49300	1.45200	0
04/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
04/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.29000	1.24900	0
04/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.24000	1.19900	0
04/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.24600	1.20600	0
04/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00800	0
04/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.19600	1.15600	0
04/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00800	0
04/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.14700	1.10700	0
04/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00900	0
04/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.09800	1.05900	0
04/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.01100	0
04/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	0.99100	0.95000	0
04/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
04/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.00200	0.96300	0
04/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01300	0.01500	0
04/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.95500	0.91700	0
04/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01600	0.01900	0
04/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.90900	0.87100	0
04/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.02000	0.02300	0
04/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.86400	0.82600	0
04/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.02500	0.02800	0
04/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.81900	0.78200	0
04/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.03000	0.03400	0
04/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.77500	0.73900	0
04/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.03600	0.04100	0
04/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.73200	0.69700	0
04/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.04300	0.04900	0
04/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.69000	0.65600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.05100	0.05800	0
04/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.64900	0.61600	0
04/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.06000	0.06800	0
04/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.61000	0.57700	0
04/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.07100	0.07900	0
04/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.57200	0.54000	0
04/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.08300	0.09200	0
04/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.42100	0.38800	0
04/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.03100	0.04000	0
04/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.37900	0.34700	0
04/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03900	0.04900	0
04/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.33800	0.30800	0
04/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04800	0.06000	0
04/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.29900	0.27000	0
04/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.05900	0.07200	0
04/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.40000	0.37400	0
04/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.16100	0.17600	0
04/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.37000	0.34600	0
04/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.18100	0.19800	0
04/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.34200	0.31900	0
04/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.20300	0.22100	0
04/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.31500	0.29300	0
04/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.22600	0.24500	0
04/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.29000	0.26900	0
04/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.25100	0.27100	0
04/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.26900	0.24900	0
04/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.28000	0.30100	0
04/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.25000	0.23100	0
04/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.31100	0.33300	0
04/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.23200	0.21400	0
04/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.34300	0.36600	0
04/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.21500	0.19900	0
04/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.37600	0.40100	0
04/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.31800	0.29900	0
04/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.44100	0.46400	0
04/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.19900	0.18400	0
04/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.41000	0.43600	0
04/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.18500	0.17100	0
04/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.44600	0.47300	0
04/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.17200	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.48300	0.51100	0
04/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16000	0.14700	0
04/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.52100	0.54900	0
04/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.14900	0.13700	0
04/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.56000	0.58900	0
04/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.13800	0.12700	0
04/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.59900	0.62900	0
04/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.12900	0.11800	0
04/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.64000	0.67000	0
04/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.71100	1.75300	0
04/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.76100	1.80300	0
04/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02900	0.02700	0
04/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.79000	1.82900	0
04/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02700	0.02500	0
04/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.83800	1.87700	0
04/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02600	0.02400	0
04/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.88700	1.92600	0
04/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02500	0.02300	0
04/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.93600	1.97500	0
04/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	2.01000	2.05200	0
04/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02200	0.02100	0
04/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.03300	2.07300	0
04/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02100	0.01900	0
04/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.08200	2.12100	0
04/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01900	0.01800	0
04/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.13000	2.17000	0
04/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01800	0.01600	0
04/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.17900	2.21800	0
04/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01600	0.01500	0
04/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.22700	2.26700	0
04/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01500	0.01400	0
04/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.27600	2.31600	0
04/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01400	0.01300	0
04/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.32500	2.36500	0
04/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01300	0.01200	0
04/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.37400	2.41400	0
04/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01200	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.42300	2.46300	0
04/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01100	0.01000	0
04/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.47200	2.51200	0
04/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01000	0.01000	0
04/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.52100	2.56200	0
04/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.71000	3.75200	0
04/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.76000	3.80200	0
04/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
04/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.76300	3.80400	0
04/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.81300	3.85300	0
04/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.86200	3.90300	0
04/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.91200	3.95300	0
04/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	4.01000	4.05200	0
04/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.01200	4.05300	0
04/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.06200	4.10300	0
04/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.11200	4.15300	0
04/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.16200	4.20300	0
04/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.21200	4.25300	0
04/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.26200	4.30300	0
04/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.31200	4.35300	0
04/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.36200	4.40300	0
04/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.41200	4.45300	0
04/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
04/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.46200	4.50300	0
04/02/2010	AU\$ / R On 14-June-10	11.25	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
04/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.51200	4.55300	0
04/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.71000	5.75200	0
04/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.76000	5.80200	0
04/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.76100	5.80200	0
04/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.81100	5.85200	0
04/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.86100	5.90200	0
04/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.91100	5.95200	0
04/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	6.01000	6.05200	0
04/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.01100	6.05200	0
04/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.06100	6.10200	0
04/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.11100	6.15200	0
04/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.16100	6.20200	0
04/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.21100	6.25200	0
04/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.26100	6.30200	0
04/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.31100	6.35200	0
04/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.36100	6.40200	0
04/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.41100	6.45200	0
04/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.46100	6.50200	0
04/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.51100	6.55200	0
04/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.71000	7.75200	0
04/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.76000	7.80200	0
04/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.76100	7.80200	0
04/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.81100	7.85200	0
04/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.86100	7.90200	0
04/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.91100	7.95200	0
04/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	8.01000	8.05200	0
04/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.01100	8.05200	0
04/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.06100	8.10200	0
04/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.11100	8.15200	0
04/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.16100	8.20200	0
04/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.21100	8.25200	0
04/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.26100	8.30200	0
04/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.31100	8.35200	0
04/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.36100	8.40200	0
04/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.41100	8.45200	0
04/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.46100	8.50200	0
04/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
04/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.51100	8.55200	0
05/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.17320	8.07270	493
05/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.12300	5.02300	0
05/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.37200	4.27700	0
05/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.32200	4.22700	0
05/02/2010	\$ / R On 15-March-10	3.45	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
05/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.40600	4.30900	0
05/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.22200	4.12700	0
05/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.30600	4.20900	0
05/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.25600	4.15900	0
05/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.34000	4.24100	0
05/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.29000	4.19200	0
05/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.24000	4.14200	0
05/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.32400	4.22300	0
05/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.27400	4.17400	0
05/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.22400	4.12400	0
05/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.17400	4.07400	0
05/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.12400	4.02400	0
05/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.07400	3.97400	0
05/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.02500	3.92400	0
05/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.97500	3.87400	0
05/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.92500	3.82400	0
05/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.87500	3.77400	0
05/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.82500	3.72500	0
05/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.77500	3.67500	0
05/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.72500	3.62500	0
05/02/2010	\$ / R On 13-December-10	4.45	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
05/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.67600	3.57500	0
05/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.35600	3.26000	0
05/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.30600	3.21000	0
05/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.25600	3.16000	0
05/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.34100	3.24300	0
05/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.29200	3.19300	0
05/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.24200	3.14300	0
05/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.32700	3.22700	0
05/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.27800	3.17700	0
05/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.22800	3.12700	0
05/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.17800	3.07700	0
05/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.12900	3.02800	0
05/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.07900	2.97800	0
05/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.03000	2.92800	0
05/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00500	0
05/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.98000	2.87800	0
05/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00500	0
05/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.93000	2.82900	0
05/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.88100	2.77900	0
05/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00600	0
05/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.83100	2.72900	0
05/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00600	0
05/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.78100	2.68000	0
05/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.73200	2.63000	0
05/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.68200	2.58100	0
05/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.35800	2.26100	0
05/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.30800	2.21100	0
05/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.25800	2.16100	0
05/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.34600	2.24700	0
05/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.29700	2.19700	0
05/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.24700	2.14800	0
05/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.33600	2.23400	0
05/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01100	0
05/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.28700	2.18400	0
05/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01100	0
05/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.23700	2.13600	0
05/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.18800	2.08700	0
05/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.13900	2.03900	0
05/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.09000	1.99100	0
05/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01700	0.01800	0
05/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.04100	1.94400	0
05/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01800	0.02100	0
05/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.99300	1.89600	0
05/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02000	0.02300	0
05/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.94500	1.84900	0
05/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02200	0.02600	0
05/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.89800	1.80200	0
05/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02500	0.02900	0
05/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.85100	1.75500	0
05/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02800	0.03200	0
05/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.80400	1.70900	0
05/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03100	0.03600	0
05/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.75800	1.66300	0
05/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03500	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.71200	1.61700	0
05/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03900	0.04400	0
05/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.37000	1.27200	0
05/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.32100	1.22400	0
05/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.27300	1.17500	0
05/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.38100	1.28600	0
05/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04100	0.04500	0
05/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.33500	1.24100	0
05/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04500	0.05000	0
05/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.29000	1.19500	0
05/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05000	0.05400	0
05/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.39900	1.30800	0
05/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07600	0.08500	0
05/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.35700	1.26600	0
05/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08400	0.09300	0
05/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.31400	1.22600	0
05/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09100	0.10300	0
05/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.27300	1.18700	0
05/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10000	0.11400	0
05/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.23100	1.14900	0
05/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10800	0.12600	0
05/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.19100	1.11200	0
05/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11800	0.13900	0
05/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.15100	1.07600	0
05/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12800	0.15300	0
05/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.11400	1.04100	0
05/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14100	0.16800	0
05/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.07700	1.00600	0
05/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15400	0.18300	0
05/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.04200	0.97200	0
05/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16900	0.19900	0
05/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	1.00700	0.93900	0
05/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18400	0.21600	0
05/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.97400	0.90700	0
05/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.20100	0.23400	0
05/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.94100	0.87600	0
05/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.21800	0.25300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.90900	0.84600	0
05/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.23600	0.27300	0
05/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.52800	0.47100	0
05/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.17200	0.21200	0
05/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.49700	0.44300	390
05/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.19100	0.23400	130
05/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.46800	0.41500	100
05/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.21200	0.25600	0
05/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.62500	0.57300	0
05/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.28500	0.33200	0
05/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.59700	0.54800	0
05/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.30700	0.35700	0
05/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.57100	0.52300	0
05/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.33100	0.38200	0
05/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.70800	0.65800	0
05/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.38500	0.43500	0
05/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.68300	0.63400	0
05/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.41000	0.46100	0
05/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.65900	0.61300	0
05/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.43600	0.49000	0
05/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.63500	0.59200	0
05/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.46200	0.51900	0
05/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.61200	0.57200	0
05/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.48900	0.54900	0
05/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.59000	0.55300	0
05/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.51700	0.58000	0
05/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.56900	0.53500	4,400
05/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.54600	0.61200	0
05/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.54900	0.51700	0
05/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.57600	0.64400	0
05/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.53100	0.50000	0
05/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.60800	0.67700	0
05/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.51300	0.48400	0
05/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.64000	0.71100	0
05/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49600	0.46800	0
05/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.67300	0.74500	0
05/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.47900	0.45300	0
05/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.70600	0.78000	0
05/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.46300	0.43800	0
05/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.74000	0.81500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.44800	0.42400	0
05/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.77500	0.85100	0
05/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.43300	0.41100	0
05/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.81000	0.88800	0
05/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41900	0.39800	117
05/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.84600	0.92500	0
05/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13900	0.13300	0
05/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.88300	0.97400	0
05/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.26300	0.25100	3,000
05/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.92300	1.01000	0
05/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12400	0.12000	0
05/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.96800	1.06100	0
05/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11800	0.11400	0
05/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.01200	1.10500	0
05/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11100	0.10800	0
05/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.05500	1.14900	0
05/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10500	0.10300	0
05/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.09900	1.19400	0
05/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10000	0.09800	0
05/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.14400	1.23900	0
05/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20800	0.20100	0
05/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.16800	1.26000	0
05/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31500	0.30200	0
05/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.19200	1.27900	0
05/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30500	0.29300	330
05/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.23200	1.32000	0
05/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18600	0.18100	0
05/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.29600	1.39000	0
05/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.28700	0.27700	0
05/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.31400	1.40400	0
05/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07400	0.07400	0
05/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.41800	1.51500	0
05/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16700	0.16300	0
05/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.42700	1.52200	0
05/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06700	0.06700	0
05/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.51100	1.60800	0
05/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06400	0.06400	26,596
05/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.55800	1.65500	0
05/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06100	0.06200	0
05/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.60500	1.70300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.24100	0.23400	0
05/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.56800	1.66100	0
05/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05500	0.05700	0
05/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.69900	1.79800	0
05/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05300	0.05500	0
05/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.74700	1.84600	0
05/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05100	0.05200	0
05/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.79500	1.89300	0
05/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12700	0.12700	0
05/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.78700	1.88600	0
05/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12300	0.12300	0
05/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.83300	1.93200	0
05/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12000	0.11900	0
05/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.88000	1.97800	0
05/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20000	0.19600	0
05/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.87700	1.97300	0
05/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19500	0.19100	0
05/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.92200	2.01800	0
05/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19000	0.18600	0
05/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.96700	2.06300	0
05/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18500	0.18100	300
05/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.01200	2.10800	0
05/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18100	0.17700	0
05/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.05800	2.15400	0
05/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17600	0.17200	0
05/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.10300	2.19900	0
05/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17200	0.16800	0
05/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.14900	2.24500	0
05/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16800	0.16300	0
05/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.19500	2.29000	0
05/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16300	0.15900	0
05/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.24000	2.33600	0
05/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15900	0.15500	0
05/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.28600	2.38200	0
05/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15500	0.15100	0
05/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.33200	2.42800	0
05/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15100	0.14800	0
05/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.37800	2.47500	0
05/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14700	0.14400	0
05/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.42400	2.52100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14300	0.14000	0
05/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.47000	2.56700	0
05/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01900	0.01900	0
05/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.66300	2.76000	0
05/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.71200	2.80900	0
05/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01700	0.01700	0
05/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.76100	2.85800	0
05/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.81000	2.90700	0
05/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.86000	2.95600	0
05/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.90900	3.00500	0
05/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.07800	3.17300	0
05/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.12800	3.22300	0
05/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.17800	3.27300	0
05/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.10600	3.20300	0
05/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11000	0.10900	0
05/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.98700	3.08600	0
05/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.20500	3.30200	0
05/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.25400	3.35100	0
05/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.30400	3.40100	0
05/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.35300	3.45000	0
05/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.40300	3.50000	0
05/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.45200	3.54900	0
05/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.50200	3.59900	0
05/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.66800	3.76300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.55100	3.64800	0
05/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.60100	3.69800	0
05/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.65100	3.74800	0
05/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.70000	3.79700	0
05/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.75000	3.84700	0
05/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03900	0.04000	0
05/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.69900	3.79900	0
05/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03800	0.03900	0
05/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.74800	3.84800	0
05/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03700	0.03800	0
05/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.79700	3.89700	0
05/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07900	0.08000	0
05/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.75600	3.85700	0
05/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07800	0.07800	0
05/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.80500	3.90500	0
05/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07600	0.07700	0
05/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.85300	3.95400	0
05/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07500	0.07500	0
05/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.90200	4.00200	0
05/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07300	0.07300	0
05/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.95000	4.05000	0
05/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07200	0.07200	0
05/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	3.99900	4.09900	0
05/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07100	0.07000	0
05/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.04800	4.14700	0
05/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06900	0.06900	0
05/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.09600	4.19600	0
05/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06800	0.06700	0
05/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.14500	4.24400	0
05/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06600	0.06600	0
05/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.19300	4.29300	0
05/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06500	0.06400	0
05/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.24200	4.34100	0
05/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06400	0.06300	0
05/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.29100	4.39000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06200	0.06200	0
05/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.33900	4.43900	0
05/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06100	0.06100	0
05/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.38800	4.48800	0
05/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.64600	4.74300	0
05/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.69600	4.79300	0
05/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.74600	4.84300	0
05/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.79600	4.89300	0
05/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.84600	4.94300	0
05/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.89600	4.99200	0
05/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.07800	5.17300	0
05/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.12800	5.22300	0
05/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.17800	5.27300	0
05/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.09500	5.19200	0
05/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04900	0.04900	0
05/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.92600	5.02600	0
05/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.19500	5.29200	0
05/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.24500	5.34200	0
05/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.29500	5.39200	0
05/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.47800	5.57300	0
05/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.39500	5.49200	0
05/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.44500	5.54200	0
05/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.49500	5.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.54500	5.64200	0
05/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.59500	5.69200	0
05/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.77800	5.87300	0
05/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.69500	5.79200	0
05/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.74500	5.84200	0
05/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.67200	5.77100	0
05/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.72200	5.82000	0
05/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.77100	5.87000	0
05/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03700	0.03700	0
05/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.71400	5.81400	0
05/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03600	0.03600	0
05/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.76300	5.86300	0
05/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03500	0.03600	0
05/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.81200	5.91300	0
05/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03500	0
05/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.86200	5.96200	0
05/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03400	0.03400	0
05/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.91100	6.01100	0
05/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.96100	6.06000	0
05/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03300	0.03300	0
05/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.01000	6.11000	0
05/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03300	0.03200	0
05/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.06000	6.15900	0
05/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03200	0.03100	0
05/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.10900	6.20800	0
05/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03100	0.03000	0
05/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.15800	6.25700	0
05/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03000	0.03000	0
05/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.20700	6.30700	0
05/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03000	0.02900	0
05/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.25700	6.35600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02900	0.02900	0
05/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.30600	6.40600	0
05/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.35600	6.45500	0
05/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.64400	6.74100	0
05/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.69400	6.79100	0
05/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.87800	6.97300	0
05/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.79400	6.89100	0
05/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.84400	6.94100	0
05/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.89400	6.99100	0
05/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.90000	6.99900	0
05/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.62800	7.72300	0
05/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.67800	7.77300	0
05/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.59400	7.69100	0
05/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.77800	7.87300	0
05/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.69400	7.79100	0
05/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.74400	7.84100	0
05/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.66200	7.76000	0
05/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.71100	7.81000	0
05/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.76100	7.86000	0
05/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.69400	7.79300	0
05/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.74400	7.84300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.79300	7.89300	0
05/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.84300	7.94200	0
05/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.89300	7.99200	0
05/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.94200	8.04100	0
05/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	7.99200	8.09100	0
05/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.04200	8.14100	0
05/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.09100	8.19000	0
05/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.14100	8.24000	0
05/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01400	0.01200	0
05/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.19100	8.28900	0
05/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.24000	8.33900	0
05/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.29000	8.38900	0
05/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.33900	8.43800	0
05/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.64400	8.74100	0
05/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.69400	8.79100	0
05/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.87800	8.97300	0
05/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.79400	8.89100	0
05/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.84400	8.94100	0
05/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.89400	8.99100	0
05/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.59400	9.69100	0
05/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.55030	12.52680	1,261
05/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.29500	4.27600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.44800	4.42700	0
05/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.19500	4.17600	0
05/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.14500	4.12600	0
05/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.29800	4.27700	0
05/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.19900	4.17800	0
05/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.14900	4.12800	0
05/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.09900	4.07800	0
05/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.99900	3.97800	0
05/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.94900	3.92800	0
05/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.69500	3.67600	0
05/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.64500	3.62600	0
05/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.80000	3.77800	0
05/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.75000	3.72900	0
05/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.70000	3.67900	0
05/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.65000	3.62900	0
05/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.60000	3.57900	0
05/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.55100	3.52900	0
05/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.50100	3.47900	0
05/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.45100	3.42900	0
05/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.40100	3.38000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.35100	3.33000	0
05/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.30200	3.28000	0
05/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.25200	3.23000	0
05/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.20200	3.18000	0
05/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.15200	3.13100	0
05/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.10300	3.08100	0
05/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.05300	3.03100	0
05/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.00300	2.98100	0
05/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.95400	2.93200	0
05/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.90400	2.88200	0
05/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.85400	2.83200	0
05/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.80500	2.78300	0
05/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.75500	2.73300	0
05/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.70600	2.68300	0
05/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00600	0
05/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.65600	2.63400	0
05/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.60700	2.58400	0
05/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00700	0
05/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.55700	2.53500	0
05/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.50800	2.48500	0
05/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.00800	0
05/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.45800	2.43600	0
05/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.40900	2.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01100	0.00900	0
05/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.35900	2.33700	0
05/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.31000	2.28700	0
05/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01000	0
05/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.26100	2.23800	0
05/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01300	0.01100	0
05/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.21200	2.18900	0
05/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01400	0.01200	0
05/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.16200	2.13900	0
05/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01400	0.01200	0
05/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.11300	2.09100	0
05/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.06400	2.04200	0
05/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.01500	1.99300	0
05/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.96700	1.94500	0
05/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01800	0
05/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.91900	1.89700	0
05/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.87000	1.84800	0
05/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02200	0.02100	0
05/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.82300	1.80000	0
05/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02500	0.02300	0
05/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.77500	1.75300	0
05/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02700	0.02600	0
05/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.72700	1.70500	0
05/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.68000	1.65700	0
05/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03200	0.03000	0
05/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.63300	1.61000	0
05/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03500	0.03300	0
05/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.58600	1.56300	0
05/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03800	0.03600	0
05/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.53900	1.51600	0
05/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04100	0.03900	0
05/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.49300	1.47000	0
05/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04500	0.04300	0
05/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.44700	1.42300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04900	0.04600	0
05/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.40100	1.37700	0
05/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05300	0.05000	0
05/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.35500	1.33200	0
05/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05700	0.05500	0
05/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.31000	1.28600	0
05/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06200	0.05900	0
05/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.26500	1.24100	0
05/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06700	0.06400	0
05/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.22100	1.19700	0
05/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07300	0.07000	0
05/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.17700	1.15500	0
05/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07900	0.07800	0
05/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.13300	1.11400	0
05/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08500	0.08700	0
05/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.09000	1.07400	0
05/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09200	0.09700	0
05/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.05100	1.03400	0
05/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10300	0.10700	0
05/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.01200	0.99600	0
05/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.11400	0.11900	0
05/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.97300	0.95800	0
05/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12500	0.13100	0
05/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.93600	0.92100	0
05/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.13800	0.14400	0
05/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.90000	0.88500	0
05/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.15200	0.15800	0
05/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.86400	0.85000	0
05/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.16600	0.17300	0
05/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.82900	0.81500	0
05/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.18100	0.18800	0
05/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.79500	0.78200	0
05/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.19700	0.20500	0
05/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.76200	0.74900	0
05/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.21400	0.22200	0
05/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.73000	0.71700	0
05/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.23200	0.24000	0
05/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.69900	0.68700	0
05/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.25100	0.26000	0
05/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.66900	0.65700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.27100	0.28000	0
05/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.64000	0.62800	0
05/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.29200	0.30100	0
05/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.61100	0.60000	28
05/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.31300	0.32300	0
05/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.58400	0.57300	0
05/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.33600	0.34600	0
05/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.55700	0.54600	0
05/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.35900	0.36900	0
05/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.53200	0.52100	0
05/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.38400	0.39400	0
05/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.50700	0.50000	0
05/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.40900	0.42300	0
05/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.48300	0.47900	0
05/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.43500	0.45200	0
05/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.46000	0.45900	0
05/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.46200	0.48200	0
05/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.44100	0.44000	0
05/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.49300	0.51300	0
05/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.42200	0.42200	8,032
05/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.52400	0.54500	0
05/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.40500	0.40500	0
05/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.55700	0.57800	0
05/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.38800	0.38900	0
05/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.59000	0.61200	0
05/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.37200	0.37300	0
05/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.62400	0.64600	0
05/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.35600	0.35800	0
05/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.65800	0.68100	0
05/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.56200	0.59100	0
05/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.69200	0.74400	0
05/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.34200	0.34300	0
05/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.69400	0.71600	0
05/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.54000	0.56900	0
05/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.72000	0.77200	0
05/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.32800	0.33000	0
05/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.73000	0.75300	0
05/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.55800	0.54800	0
05/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.78800	0.80100	0
05/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.31400	0.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.76600	0.79000	0
05/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.30200	0.30400	0
05/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.80400	0.82700	0
05/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.29000	0.29200	0
05/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.84200	0.86500	0
05/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.27800	0.28100	0
05/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.88000	0.90400	0
05/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.26700	0.27000	0
05/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.91900	0.94300	0
05/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.25600	0.25900	0
05/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.95800	0.98200	0
05/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.24600	0.25000	0
05/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.99800	1.02300	0
05/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.23700	0.24000	0
05/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.03900	1.06300	0
05/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.22800	0.23100	0
05/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.08000	1.10400	0
05/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.21900	0.22300	0
05/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.12100	1.14600	0
05/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.21100	0.21400	0
05/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.16300	1.18700	0
05/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.20300	0.20700	0
05/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.20500	1.23000	0
05/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.19500	0.19900	11,194
05/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.24700	1.27200	0
05/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.18800	0.19200	0
05/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.29000	1.31500	0
05/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.18100	0.18500	0
05/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.33300	1.35800	0
05/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.17500	0.17900	0
05/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.37700	1.40200	0
05/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.16800	0.17200	0
05/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.42000	1.44500	0
05/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.16200	0.16600	0
05/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.46400	1.48900	0
05/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.15700	0.16100	0
05/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.50900	1.53400	0
05/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.15100	0.15500	0
05/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.55300	1.57800	0
05/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.14600	0.15000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.59800	1.62300	0
05/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.14100	0.14500	0
05/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.64300	1.66800	0
05/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.13600	0.14100	0
05/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.68800	1.71400	0
05/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.13200	0.13600	0
05/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.73400	1.75900	0
05/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.12700	0.13200	0
05/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.77900	1.80500	0
05/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.12300	0.12800	0
05/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.82500	1.85100	0
05/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.11900	0.12400	0
05/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.87100	1.89700	0
05/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.11600	0.12000	0
05/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.91800	1.94300	0
05/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.11200	0.11600	0
05/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.96400	1.98900	0
05/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.10900	0.11200	0
05/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.01100	2.03500	0
05/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.10500	0.10800	0
05/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.05700	2.08100	0
05/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.10200	0.10400	0
05/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.10400	2.12700	0
05/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.09800	0.10000	8,032
05/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.15000	2.17300	0
05/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.30900	2.32900	0
05/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.09100	0.09300	0
05/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.24300	2.26600	0
05/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.08800	0.08900	0
05/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.29000	2.31200	0
05/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.08400	0.08600	0
05/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.33600	2.35900	0
05/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.08100	0.08300	0
05/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.38300	2.40600	0
05/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.07800	0.08000	0
05/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.43000	2.45300	0
05/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.07600	0.07700	0
05/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.47800	2.50000	0
05/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.07300	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.52500	2.54700	0
05/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.07000	0.07200	0
05/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.57200	2.59500	0
05/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06800	0.06900	0
05/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.62000	2.64200	0
05/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06500	0.06700	0
05/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.66700	2.69000	0
05/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.06300	0.06500	0
05/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.71500	2.73800	0
05/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.06100	0.06200	0
05/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.76300	2.78500	0
05/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05900	0.06000	0
05/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.81100	2.83300	0
05/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05700	0.05800	0
05/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.85900	2.88100	0
05/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05500	0.05600	0
05/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.90700	2.92900	0
05/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.05300	0.05400	0
05/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.95500	2.97700	0
05/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.05100	0.05300	0
05/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.00300	3.02600	0
05/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.05000	0.05100	0
05/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.05200	3.07400	0
05/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04800	0.04900	0
05/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.10000	3.12200	0
05/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04600	0.04800	0
05/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.14800	3.17100	0
05/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04500	0.04600	0
05/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.19700	3.21900	0
05/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.04300	0.04500	0
05/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.24500	3.26800	0
05/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.04200	0.04300	0
05/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.29400	3.31600	0
05/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.04100	0.04200	0
05/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.34300	3.36500	0
05/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03900	0.04100	0
05/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.39100	3.41400	0
05/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03800	0.03900	0
05/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.44000	3.46200	0
05/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03700	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.48900	3.51100	0
05/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03600	0.03700	0
05/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.53800	3.56000	0
05/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03500	0.03600	0
05/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.58700	3.60900	0
05/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03400	0.03500	0
05/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.63600	3.65800	0
05/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.03300	0.03400	0
05/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.68500	3.70700	0
05/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.03200	0.03300	0
05/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.73400	3.75600	0
05/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.03100	0.03200	0
05/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.78300	3.80500	0
05/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.03000	0.03100	0
05/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.83200	3.85400	0
05/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02900	0.03000	0
05/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.88100	3.90300	0
05/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02800	0.02900	0
05/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.93000	3.95200	0
05/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02700	0.02700	0
05/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.97900	4.00000	0
05/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02700	0.02600	0
05/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.02900	4.04900	0
05/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02500	0.02500	0
05/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.07700	4.09800	0
05/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02400	0.02300	0
05/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.12600	4.14600	0
05/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.17500	4.19500	0
05/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.02200	0.02100	0
05/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.22400	4.24400	0
05/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.27300	4.29300	0
05/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.02000	0.01900	0
05/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.32200	4.34200	0
05/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01900	0.01800	0
05/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.37100	4.39100	0
05/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.42000	4.44000	0
05/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01700	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.46900	4.48900	0
05/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.51800	4.53900	0
05/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.56700	4.58800	0
05/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.61600	4.63700	0
05/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.66600	4.68600	0
05/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.71500	4.73600	0
05/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.76400	4.78500	0
05/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01200	0.01100	0
05/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.81400	4.83400	0
05/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.86300	4.88400	0
05/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.91300	4.93300	0
05/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.96200	4.98300	0
05/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.01200	5.03200	0
05/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00900	0.00900	0
05/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.06100	5.08200	0
05/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.11100	5.13100	0
05/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00800	0.00800	11,194
05/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.16000	5.18100	0
05/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00800	0.00800	0
05/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.21000	5.23100	0
05/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.25900	5.28000	0
05/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.30900	5.33000	0
05/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.35900	5.37900	0
05/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00600	0.00600	0
05/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.40800	5.42900	0
05/02/2010	£ / R On 14-June-10	17.80	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
05/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.45800	5.47900	0
05/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.50800	5.52800	0
05/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.55700	5.57800	0
05/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.60700	5.62800	0
05/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.65700	5.67800	0
05/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00500	0.00400	0
05/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.70700	5.72700	0
05/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.75600	5.77700	0
05/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.80600	5.82700	0
05/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.85600	5.87700	0
05/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.90600	5.92700	0
05/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00400	0
05/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.95500	5.97700	0
05/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.00500	6.02600	0
05/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.05500	6.07600	0
05/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.10500	6.12600	0
05/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.15500	6.17600	0
05/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.20500	6.22600	0
05/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.25500	6.27600	0
05/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.30500	6.32600	0
05/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.35500	6.37600	0
05/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.40500	6.42600	0
05/02/2010	£ / R On 14-June-10	18.80	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
05/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.45500	6.47600	0
05/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.50400	6.52600	0
05/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.55400	6.57600	0
05/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.60400	6.62500	0
05/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.65400	6.67500	0
05/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.70400	6.72500	0
05/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.75400	6.77500	0
05/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.80400	6.82500	0
05/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.85400	6.87500	0
05/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.90400	6.92500	0
05/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.95400	6.97500	0
05/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.00400	7.02500	0
05/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.05400	7.07500	0
05/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.10400	7.12500	0
05/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.15400	7.17500	0
05/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.20400	7.22500	0
05/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.25400	7.27500	0
05/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.30400	7.32500	0
05/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.35400	7.37500	0
05/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.40400	7.42500	0
05/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.45400	7.47500	0
05/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.50300	7.52500	0
05/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.55300	7.57500	0
05/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.60300	7.62500	0
05/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.65300	7.67400	0
05/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.70300	7.72400	0
05/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.75300	7.77400	0
05/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.80300	7.82400	0
05/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.85300	7.87400	0
05/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.90300	7.92400	0
05/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.95300	7.97400	0
05/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.00300	8.02400	0
05/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.05300	8.07400	0
05/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.30500	8.32500	0
05/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.35500	8.37500	0
05/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.20300	8.22400	0
05/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.25300	8.27400	0
05/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.30300	8.32400	0
05/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.35300	8.37400	0
05/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.40300	8.42400	0
05/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.45300	8.47400	0
05/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.50300	8.52400	0
05/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.55300	8.57400	0
05/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.60300	8.62400	0
05/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.65300	8.67400	0
05/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.70300	8.72400	0
05/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.75300	8.77400	0
05/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.80300	8.82400	0
05/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.85300	8.87300	0
05/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.90200	8.92300	0
05/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.95200	8.97300	0
05/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.00200	9.02300	0
05/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.05200	9.07300	0
05/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.10200	9.12300	0
05/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.15200	9.17300	0
05/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.20200	9.22300	0
05/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.25200	9.27300	0
05/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.30200	9.32300	0
05/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.35200	9.37300	0
05/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.40200	9.42300	0
05/02/2010	£ / R On 14-June-10	21.80	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
05/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.45200	9.47300	0
05/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.50200	9.52300	0
05/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.55200	9.57300	0
05/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.60200	9.62300	0
05/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.65200	9.67300	0
05/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.70200	9.72300	0
05/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.75200	9.77300	0
05/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.80200	9.82300	0
05/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.85200	9.87300	0
05/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.90200	9.92300	0
05/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.95200	9.97300	0
05/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.00200	10.02300	0
05/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08850	0.08630	0
05/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01869	0.01649	0
05/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00019	0.00019	0
05/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.01004	0.00855	0
05/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00154	0.00225	0
05/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00499	0.00420	0
05/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00649	0.00790	0
05/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.15640	11.12540	155
05/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.52500	3.49800	0
05/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.47500	3.44800	0
05/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.42500	3.39800	0
05/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.37500	3.34800	0
05/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.50600	3.47900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.45600	3.42900	0
05/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.40600	3.37900	0
05/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.35700	3.32900	0
05/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.30700	3.27900	0
05/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.25700	3.23000	0
05/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.20700	3.18000	0
05/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.97500	2.94800	0
05/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.10700	3.08000	0
05/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.05700	3.03000	0
05/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.00700	2.98000	0
05/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.31900	3.28700	0
05/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.26900	3.23700	0
05/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.22000	3.18800	0
05/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.17000	3.13900	0
05/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.57500	2.54800	0
05/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.07200	3.04000	0
05/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.65900	2.63100	0
05/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.97300	2.94200	0
05/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
05/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.92400	2.89200	0
05/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.50900	2.48200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.46000	2.43200	0
05/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.77700	2.74500	0
05/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02100	0.02000	0
05/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.36000	2.33300	0
05/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.31000	2.28300	0
05/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.63000	2.59800	0
05/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02400	0.02300	0
05/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.21100	2.18400	0
05/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
05/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.97500	1.94900	0
05/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.11200	2.08400	0
05/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00500	0
05/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.06300	2.03500	0
05/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00600	0
05/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.01300	1.98600	0
05/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.33900	2.30700	0
05/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03300	0.03200	0
05/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.29000	2.25800	0
05/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.24200	2.21000	0
05/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03600	0.03500	0
05/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.19400	2.16200	0
05/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03800	0.03700	0
05/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.57500	1.54900	0
05/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.09800	2.06900	0
05/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04200	0.04400	0
05/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.67000	1.64200	0
05/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.00400	1.97700	0
05/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04800	0.05200	0
05/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.95900	1.93100	0
05/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05300	0.05600	0
05/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.52400	1.49700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.47600	1.44800	0
05/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02000	0.01900	0
05/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.82400	1.79700	0
05/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06800	0.07200	0
05/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.38000	1.35300	0
05/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02400	0.02400	0
05/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.33200	1.30500	0
05/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02600	0.02600	0
05/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.69200	1.66600	0
05/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08600	0.09100	0
05/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.23700	1.21000	0
05/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03100	0.03100	0
05/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.98000	0.95400	0
05/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00500	0.00600	0
05/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.14300	1.11700	0
05/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03700	0.03800	0
05/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.09700	1.07300	0
05/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04100	0.04400	0
05/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.05000	1.03000	0
05/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04400	0.05100	0
05/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.44000	1.41500	0
05/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13400	0.14000	0
05/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.40000	1.37500	0
05/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14400	0.15000	0
05/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.36000	1.33600	0
05/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15400	0.16100	0
05/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.32100	1.29600	0
05/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16500	0.17100	0
05/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.60400	0.58100	0
05/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02900	0.03300	0
05/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.24400	1.22500	0
05/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18800	0.20000	0
05/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.77000	0.75500	0
05/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11400	0.12600	0
05/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.17200	1.15700	0
05/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21600	0.23200	0
05/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.13800	1.12400	0
05/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23200	0.24900	0
05/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.66500	0.65300	20

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.15900	0.17400	271
05/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.63300	0.62100	0
05/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17700	0.19200	0
05/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.04200	1.02900	0
05/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.28600	0.30400	0
05/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.57100	0.56000	0
05/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21500	0.23100	0
05/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.54100	0.53100	0
05/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23500	0.25200	0
05/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.95300	0.94100	0
05/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.34700	0.36600	0
05/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.48600	0.47700	0
05/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.28000	0.29800	0
05/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.17700	0.17500	0
05/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.20200	0.22700	0
05/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.43500	0.42800	0
05/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.32900	0.34900	0
05/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.41100	0.40600	0
05/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.35500	0.37700	0
05/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.38800	0.38600	0
05/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.38200	0.40700	0
05/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.79400	0.78300	0
05/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.48800	0.50800	0
05/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.77000	0.76000	0
05/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.51400	0.53500	0
05/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.74700	0.73700	0
05/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.54100	0.56200	0
05/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.72400	0.71400	0
05/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.56800	0.58900	0
05/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.06300	0.06500	0
05/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.48800	0.51700	0
05/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.68100	0.67400	0
05/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.62500	0.64900	0
05/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.26900	0.26900	0
05/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.61300	0.64000	0
05/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.64100	0.63600	0
05/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.68500	0.71100	0
05/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.62300	0.61800	0
05/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.71700	0.74300	0
05/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23000	0.23100	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.72400	0.75200	0
05/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.21900	0.22000	0
05/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.76300	0.79100	0
05/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.57200	0.56800	0
05/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.81600	0.84300	0
05/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.19800	0.19900	0
05/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.84200	0.87000	0
05/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.18800	0.19000	0
05/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.88200	0.91100	0
05/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.52500	0.52300	0
05/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.91900	0.94800	0
05/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.17000	0.17200	0
05/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.96400	0.99300	0
05/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01200	0.01400	0
05/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.03700	1.06600	0
05/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.32900	0.32600	0
05/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.01300	1.03800	0
05/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.15400	0.15600	0
05/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.04800	1.07700	0
05/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.14700	0.14900	0
05/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.09100	1.12000	0
05/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.14000	0.14200	0
05/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.13400	1.16300	0
05/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.44600	0.44400	0
05/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.14000	1.16900	0
05/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.43400	0.43200	0
05/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.17800	1.20700	0
05/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.42300	0.42100	0
05/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.21700	1.24600	0
05/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.41200	0.41000	0
05/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.25600	1.28500	0
05/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.40100	0.40000	0
05/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.29500	1.32500	0
05/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.39100	0.39000	0
05/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.33500	1.36500	0
05/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.10100	0.10400	0
05/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.44500	1.47500	0
05/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.37100	0.37000	0
05/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.41500	1.44500	0
05/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.36200	0.36100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.45600	1.48600	0
05/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.72700	1.75400	0
05/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.33600	0.33600	0
05/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.58000	1.61100	0
05/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.87600	1.90400	0
05/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.31300	0.31200	0
05/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.70700	1.73700	0
05/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
05/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.97600	2.00300	0
05/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.07600	2.10300	0
05/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.12600	2.15300	0
05/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.17600	2.20300	0
05/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.27200	0.27200	0
05/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.96600	1.99700	0
05/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.27600	2.30300	0
05/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.26000	0.26000	0
05/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.05400	2.08500	0
05/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.37600	2.40300	0
05/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.42600	2.45300	0
05/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.47500	2.50300	0
05/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.52500	2.55300	0
05/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
05/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.57500	2.60300	0
05/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.62500	2.65200	0
05/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.03100	0.03100	0
05/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.52500	2.55200	0
05/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02900	0.02900	0
05/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.57300	2.60000	0
05/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02800	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.62200	2.64800	0
05/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02600	0.02600	0
05/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.67000	2.69700	0
05/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02400	0.02400	0
05/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.71800	2.74500	0
05/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.02300	0.02200	0
05/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.76700	2.79300	0
05/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02100	0.02100	0
05/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.81500	2.84200	0
05/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.02500	3.05200	0
05/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01900	0.01800	0
05/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.91300	2.93900	0
05/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01700	0.01700	0
05/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.96100	2.98800	0
05/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.01000	3.03700	0
05/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.17500	0.17400	0
05/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.86900	2.89900	0
05/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.17100	0.17100	0
05/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.91500	2.94600	0
05/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.16800	0.16700	0
05/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.96200	2.99200	0
05/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.16500	0.16400	0
05/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.00900	3.03900	0
05/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.42500	3.45200	0
05/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.15800	0.15800	0
05/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.10200	3.13300	0
05/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.35400	3.38100	0
05/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.15200	0.15200	0
05/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.19600	3.22700	0
05/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.14900	0.14900	0
05/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.24300	3.27400	0
05/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.72500	3.75200	0
05/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.14100	0.14100	0
05/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.38500	3.41600	0
05/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.87500	3.90200	0
05/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.13300	0.13300	0
05/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.52700	3.55800	0
05/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.07500	4.10200	0
05/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.12500	4.15200	0
05/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.17500	4.20200	0
05/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.12000	0.12000	0
05/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.81400	3.84500	0
05/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.27500	4.30200	0
05/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11600	0.11600	0
05/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.91000	3.94100	0
05/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.37500	4.40200	0
05/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.42500	4.45200	0
05/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.47500	4.50200	0
05/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.52500	4.55200	0
05/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.57500	4.60200	0
05/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.62500	4.65200	0
05/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.49700	4.52400	0
05/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.54700	4.57400	0
05/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.59600	4.62400	0
05/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00300	0
05/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.64600	4.67400	0
05/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.69600	4.72300	0
05/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.74600	4.77300	0
05/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.79600	4.82300	0
05/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.02500	5.05200	0
05/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.89600	4.92300	0
05/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.94600	4.97300	0
05/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.99600	5.02300	0
05/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08300	0.08300	0
05/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.77700	4.80800	0
05/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08200	0.08100	0
05/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.82600	4.85600	0
05/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08000	0.08000	0
05/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.87400	4.90500	0
05/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07900	0.07800	0
05/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.92300	4.95300	0
05/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.42500	5.45200	0
05/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07600	0.07600	0
05/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.02000	5.05100	0
05/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
05/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.34500	5.37300	0
05/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07400	0.07300	0
05/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.11800	5.14800	0
05/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07300	0.07200	0
05/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.16700	5.19700	0
05/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06900	0.06900	0
05/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.31300	5.34400	0
05/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06600	0.06500	0
05/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.46000	5.49000	0
05/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06000	0.06000	0
05/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.75400	5.78500	0
05/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05800	0.05800	0
05/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.85200	5.88300	0
05/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.47500	6.50200	0
05/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.52500	6.55200	0
05/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.57500	6.60200	0
05/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.62500	6.65200	0
05/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.49500	6.52200	0
05/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.54500	6.57200	0
05/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.59500	6.62200	0
05/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.64500	6.67200	0
05/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.69500	6.72200	0
05/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.74500	6.77200	0
05/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.79500	6.82200	0
05/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.02500	7.05200	0
05/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.89500	6.92200	0
05/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.94500	6.97200	0
05/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.99500	7.02200	0
05/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04200	0.04100	0
05/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.73600	6.76600	0
05/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04100	0.04000	0
05/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.78500	6.81500	0
05/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04000	0.03900	0
05/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.83400	6.86400	0
05/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03900	0.03900	0
05/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.88300	6.91400	0
05/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.42500	7.45200	0
05/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03800	0.03700	0
05/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.98200	7.01200	0
05/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.34400	7.37100	0
05/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03700	0.03600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.08100	7.11100	0
05/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03600	0.03500	0
05/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.13000	7.16000	0
05/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03400	0.03300	0
05/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.27800	7.30800	0
05/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03200	0.03200	0
05/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.42600	7.45700	0
05/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02900	0.02800	0
05/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.72300	7.75300	0
05/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02800	0.02700	0
05/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.82200	7.85200	0
05/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.47500	8.50200	0
05/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.52500	8.55200	0
05/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.57500	8.60200	0
05/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.62500	8.65200	0
05/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.49400	8.52100	0
05/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.54400	8.57100	0
05/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.59400	8.62100	0
05/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.64400	8.67100	0
05/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.69400	8.72100	0
05/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.74400	8.77100	0
05/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.79400	8.82100	0
05/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.02500	9.05200	0
05/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.89400	8.92100	0
05/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.94400	8.97100	0
05/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.99400	9.02100	0
05/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.71200	8.74200	0
05/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01800	0.01700	0
05/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.76200	8.79200	0
05/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.81100	8.84100	0
05/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01700	0.01600	0
05/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.86100	8.89100	0
05/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.42500	9.45200	0
05/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01600	0.01500	0
05/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.96000	8.99000	0
05/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.34400	9.37100	0
05/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.05900	9.08900	0
05/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01500	0.01400	0
05/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.10900	9.13900	0
05/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01400	0.01300	0
05/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.25800	9.28800	0
05/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01300	0.01200	0
05/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.40700	9.43700	0
05/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01100	0.01000	0
05/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.70500	9.73500	0
05/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.80400	9.83500	0
05/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.79970	6.78400	470
05/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.30300	4.29000	0
05/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.25300	4.24000	0
05/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.25400	4.23900	0
05/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.20400	4.18900	0
05/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.15400	4.13900	0
05/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.10400	4.08900	0
05/02/2010	AU\$ / R On 14-June-10	2.65	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
05/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.00300	3.99000	0
05/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.00400	3.98900	0
05/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.95400	3.93900	0
05/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.90400	3.88900	0
05/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.85400	3.83900	0
05/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.80400	3.78900	0
05/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.75400	3.73900	0
05/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.70400	3.68900	0
05/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.65400	3.63900	0
05/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.60400	3.58900	0
05/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.55400	3.53900	0
05/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.50400	3.48900	0
05/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.30300	3.29000	0
05/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.25300	3.24000	0
05/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.25400	3.23900	0
05/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.20400	3.18900	0
05/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.15400	3.13900	0
05/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.10400	3.08900	0
05/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.00300	2.99000	0
05/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.00400	2.98900	0
05/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.95400	2.93900	0
05/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.90400	2.88900	0
05/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.85400	2.83900	0
05/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.80400	2.78900	0
05/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.75400	2.73900	0
05/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.70400	2.68900	0
05/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.65400	2.63900	0
05/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.60400	2.58900	0
05/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.55400	2.53900	0
05/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.50400	2.48900	0
05/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.30300	2.29000	0
05/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.25300	2.24000	0
05/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.25500	2.24000	0
05/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.20500	2.19000	0
05/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.15500	2.14000	0
05/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.10500	2.09000	0
05/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.00300	1.99000	0
05/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.00600	1.99100	0
05/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.95600	1.94100	0
05/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.90600	1.89100	0
05/02/2010	AU\$ / R On 14-June-10	4.85	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
05/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.85600	1.84100	0
05/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.80600	1.79100	0
05/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.75700	1.74100	0
05/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.70700	1.69200	0
05/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.65700	1.64200	0
05/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
05/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.60800	1.59200	0
05/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
05/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.55800	1.54300	0
05/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.50800	1.49300	0
05/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
05/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.30400	1.29000	0
05/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.25400	1.24000	0
05/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.26100	1.24600	0
05/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
05/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.21200	1.19600	0
05/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00700	0
05/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.16300	1.14700	0
05/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00900	0.00800	0
05/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.11400	1.09800	0
05/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.01000	0.00900	0
05/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.00500	0.99100	0
05/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.01600	1.00200	0
05/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01200	0.01300	0
05/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.96900	0.95500	0
05/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01500	0.01600	0
05/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.92200	0.90900	0
05/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01800	0.02000	0
05/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.87700	0.86400	0
05/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.02300	0.02500	0
05/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.83200	0.81900	0
05/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.02800	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.78700	0.77500	0
05/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.03300	0.03600	0
05/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.74400	0.73200	0
05/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.04000	0.04300	0
05/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.70200	0.69000	0
05/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.04800	0.05100	0
05/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.66100	0.64900	0
05/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.05700	0.06000	0
05/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.62100	0.61000	0
05/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.06700	0.07100	0
05/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.58200	0.57200	0
05/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.07800	0.08300	0
05/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.43300	0.42100	0
05/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.03000	0.03100	0
05/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.39000	0.37900	0
05/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03700	0.03900	0
05/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.34900	0.33800	0
05/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04600	0.04800	0
05/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.31000	0.29900	0
05/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.05700	0.05900	0
05/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.40800	0.40000	0
05/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.15400	0.16100	0
05/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.37800	0.37000	0
05/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.17400	0.18100	0
05/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.34900	0.34200	0
05/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.19500	0.20300	0
05/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.32200	0.31500	0
05/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.21800	0.22600	0
05/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.29600	0.29000	0
05/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.24200	0.25100	0
05/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.27200	0.26900	0
05/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.26800	0.28000	0
05/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.25200	0.25000	0
05/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.29800	0.31100	0
05/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.23400	0.23200	0
05/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.33000	0.34300	0
05/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.21700	0.21500	0
05/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.36300	0.37600	0
05/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.32000	0.31800	0
05/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.42700	0.44100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.20100	0.19900	0
05/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.39700	0.41000	0
05/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.18600	0.18500	0
05/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.43200	0.44600	0
05/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.17300	0.17200	0
05/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.46900	0.48300	0
05/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16000	0.16000	0
05/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.50600	0.52100	0
05/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.14900	0.14900	0
05/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.54500	0.56000	0
05/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.13800	0.13800	0
05/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.58400	0.59900	0
05/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.12900	0.12900	0
05/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.62500	0.64000	0
05/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.69800	1.71100	0
05/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.74800	1.76100	0
05/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02800	0.02900	0
05/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.77400	1.79000	0
05/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
05/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.82300	1.83800	0
05/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02600	0.02600	0
05/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.87200	1.88700	0
05/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02400	0.02500	0
05/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.92000	1.93600	0
05/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.99700	2.01000	0
05/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02200	0.02200	0
05/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.01800	2.03300	0
05/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02100	0.02100	0
05/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.06700	2.08200	0
05/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01900	0.01900	0
05/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.11500	2.13000	0
05/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01800	0.01800	0
05/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.16400	2.17900	0
05/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01600	0.01600	0
05/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.21200	2.22700	0
05/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01500	0.01500	0
05/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.26100	2.27600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01400	0.01400	0
05/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.31000	2.32500	0
05/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01300	0.01300	0
05/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.35900	2.37400	0
05/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01200	0.01200	0
05/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.40800	2.42300	0
05/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01100	0.01100	0
05/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.45700	2.47200	0
05/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01000	0.01000	0
05/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.50600	2.52100	0
05/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.69700	3.71000	0
05/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.74700	3.76000	0
05/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.74800	3.76300	0
05/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
05/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.79800	3.81300	0
05/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.84700	3.86200	0
05/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.89700	3.91200	0
05/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.99700	4.01000	0
05/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.99700	4.01200	0
05/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.04700	4.06200	0
05/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.09700	4.11200	0
05/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.14700	4.16200	0
05/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.19700	4.21200	0
05/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.24700	4.26200	0
05/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.29700	4.31200	0
05/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.34700	4.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.39700	4.41200	0
05/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.44700	4.46200	0
05/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.49700	4.51200	0
05/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.69700	5.71000	0
05/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.74700	5.76000	0
05/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.74600	5.76100	0
05/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.79600	5.81100	0
05/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.84600	5.86100	0
05/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.89600	5.91100	0
05/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.99700	6.01000	0
05/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.99600	6.01100	0
05/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.04600	6.06100	0
05/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.09600	6.11100	0
05/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.14600	6.16100	0
05/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.19600	6.21100	0
05/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.24600	6.26100	0
05/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.29600	6.31100	0
05/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.34600	6.36100	0
05/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.39600	6.41100	0
05/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.44600	6.46100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.49600	6.51100	0
05/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.69700	7.71000	0
05/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.74700	7.76000	0
05/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.74600	7.76100	0
05/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.79600	7.81100	0
05/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.84600	7.86100	0
05/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.89600	7.91100	0
05/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.99700	8.01000	0
05/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.99600	8.01100	0
05/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.04600	8.06100	0
05/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.09600	8.11100	0
05/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.14600	8.16100	0
05/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.19600	8.21100	0
05/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.24600	8.26100	0
05/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.29600	8.31100	0
05/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.34600	8.36100	0
05/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.39600	8.41100	0
05/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.44600	8.46100	0
05/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.49600	8.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							397,468.00
Options Open Interest							437,305.00
Total							834,773.00