



Currency Futures & Options Weekly Statistics

From: 01/03/2010 To: 02/03/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.08690	8.12560	673
01/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.03700	5.07600	0
01/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.28500	4.32000	0
01/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.23500	4.27000	0
01/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.31900	4.35500	0
01/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.13500	4.17000	0
01/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.21900	4.25500	0
01/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.16900	4.20500	0
01/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.25300	4.29100	0
01/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.20300	4.24100	0
01/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.15300	4.19100	0
01/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.23700	4.27600	0
01/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.18700	4.22600	0
01/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.13800	4.17600	0
01/03/2010	\$ / R On 13-December-10	3.95	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
01/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.08800	4.12600	0
01/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
01/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.03800	4.07600	0
01/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.98800	4.02700	0
01/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.93800	3.97700	0
01/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.88800	3.92700	0
01/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.83800	3.87700	0
01/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.78800	3.82700	0
01/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.73900	3.77700	0
01/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.68900	3.72700	0
01/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.63900	3.67800	0
01/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.58900	3.62800	0
01/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.26900	3.30500	0
01/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.21900	3.25500	0
01/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.16900	3.20500	0
01/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.25400	3.29200	0
01/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.20400	3.24200	0
01/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.15500	3.19200	0
01/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.24100	3.27900	0
01/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.19100	3.23000	0
01/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.14100	3.18000	0
01/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.09200	3.13000	0
01/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.04200	3.08100	0
01/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
01/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.99200	3.03100	0
01/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00500	0
01/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.94300	2.98100	0
01/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.89300	2.93200	0
01/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.84300	2.88200	0
01/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.79400	2.83200	0
01/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.74400	2.78300	0
01/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.69400	2.73300	0
01/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.64500	2.68300	0
01/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00700	0
01/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.59500	2.63400	0
01/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
01/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.27000	2.30600	0
01/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.22000	2.25600	0
01/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.17000	2.20600	0
01/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.25900	2.29600	0
01/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.20900	2.24600	0
01/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.15900	2.19700	0
01/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.24900	2.28800	0
01/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.19900	2.23800	0
01/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.15000	2.18900	0
01/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.10100	2.14000	0
01/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01400	0.01400	0
01/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.05200	2.09100	0
01/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01500	0.01500	0
01/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.00200	2.04100	0
01/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01500	0.01500	0
01/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.95400	1.99300	0
01/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01700	0.01700	0
01/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.90700	1.94500	0
01/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02000	0.01900	0
01/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.85900	1.89800	0
01/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02200	0.02200	0
01/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.81200	1.85000	0
01/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02500	0.02400	0
01/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.76500	1.80300	0
01/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02800	0.02700	0
01/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.71800	1.75600	0
01/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03100	0.03000	0
01/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.67200	1.71000	0
01/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03500	0.03400	0
01/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.62600	1.66300	0
01/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03900	0.03700	0
01/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.27700	1.31400	0
01/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.22800	1.26500	0
01/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.18000	1.21600	0
01/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01100	0.01100	0
01/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.29200	1.32800	0
01/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03900	0.03700	0
01/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.24600	1.28200	0
01/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04300	0.04100	0
01/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.20100	1.23600	0
01/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04800	0.04500	0
01/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.31500	1.34900	0
01/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07800	0.07300	0
01/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.27200	1.30600	0
01/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08500	0.08000	0
01/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.23000	1.26400	0
01/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09300	0.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.18800	1.22200	0
01/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10100	0.09600	0
01/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.14700	1.18000	0
01/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11000	0.10400	0
01/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.10700	1.13900	0
01/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12000	0.11300	0
01/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.07000	1.10100	0
01/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13300	0.12500	0
01/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.03400	1.06400	0
01/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14700	0.13800	0
01/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.99800	1.02800	0
01/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16100	0.15200	0
01/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.96300	0.99200	0
01/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17600	0.16600	0
01/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.93000	0.95800	0
01/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19300	0.18200	0
01/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.89700	0.92400	0
01/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.21000	0.19800	0
01/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.86500	0.89100	0
01/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.22800	0.21500	0
01/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.83400	0.85900	0
01/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.24700	0.23300	0
01/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.43700	0.46300	0
01/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16800	0.15800	0
01/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.40700	0.43200	390
01/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.18800	0.17700	130
01/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.37900	0.40300	100
01/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.21000	0.19800	0
01/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.55000	0.57200	0
01/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.29700	0.28100	0
01/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.52400	0.54500	0
01/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32100	0.30400	0
01/03/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.49900	0.51900	0
01/03/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.34600	0.32800	0
01/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.64100	0.66100	0
01/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40400	0.38500	0
01/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.61700	0.63600	0
01/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.43000	0.41000	0
01/03/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.59300	0.61200	0
01/03/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.45600	0.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.57100	0.58800	0
01/03/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.48400	0.46200	0
01/03/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.54900	0.56600	0
01/03/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.51200	0.49000	0
01/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.52800	0.54400	0
01/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.54100	0.51800	0
01/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.50900	0.52500	4,400
01/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.57200	0.54900	0
01/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.49100	0.50600	0
01/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.60400	0.58000	0
01/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.47400	0.48800	0
01/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63700	0.61200	0
01/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.45700	0.47100	0
01/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.67000	0.64500	0
01/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.44100	0.45400	0
01/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.70400	0.67800	0
01/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.42600	0.43900	0
01/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.73900	0.71300	0
01/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41100	0.42300	0
01/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.77400	0.74700	0
01/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39700	0.40900	0
01/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.81000	0.78300	0
01/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38300	0.39500	0
01/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.84600	0.81900	0
01/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37000	0.38100	117
01/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.88300	0.85500	0
01/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.09400	0.10100	0
01/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.92500	0.89600	0
01/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.21900	0.22700	3,000
01/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.96600	0.93600	0
01/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.08300	0.08900	0
01/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.01400	0.98400	0
01/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.07800	0.08400	0
01/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.05900	1.02900	0
01/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.07300	0.07900	0
01/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.10400	1.07400	0
01/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.06900	0.07400	0
01/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.15000	1.11900	0
01/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.06500	0.07000	0
01/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.19600	1.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.17100	0.17700	0
01/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.21800	1.18600	0
01/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.27500	0.28300	0
01/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.23800	1.20700	0
01/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.26600	0.27400	330
01/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.27900	1.24800	0
01/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.15200	0.15800	0
01/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.34900	1.31700	0
01/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.25000	0.25700	0
01/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.36300	1.33100	0
01/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.04600	0.05000	0
01/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.47700	1.44500	0
01/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.13600	0.14100	0
01/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.48300	1.45000	0
01/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.04100	0.04500	0
01/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.57200	1.54000	0
01/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.03900	0.04200	26,596
01/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.62000	1.58700	0
01/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.03700	0.04000	0
01/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.66800	1.63500	0
01/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.20900	0.21500	0
01/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.62200	1.58900	0
01/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.20300	0.20900	0
01/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.66600	1.63300	0
01/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.03200	0.03500	0
01/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.81300	1.78000	0
01/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.03000	0.03300	0
01/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.86100	1.82800	0
01/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.10300	0.10600	0
01/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.85000	1.81500	0
01/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10000	0.10300	0
01/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.89700	1.86200	0
01/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.09600	0.09900	0
01/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.94300	1.90800	0
01/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.17200	0.17700	0
01/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.93500	1.90100	0
01/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.16800	0.17300	0
01/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.98100	1.94700	0
01/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.16300	0.16800	0
01/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.02600	1.99200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.15900	0.16400	300
01/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.07200	2.03800	0
01/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.15500	0.16000	0
01/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.11800	2.08400	0
01/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.15200	0.15600	0
01/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.16500	2.13000	0
01/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.14700	0.15100	0
01/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.21000	2.17500	0
01/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.14300	0.14700	0
01/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.25600	2.22100	0
01/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.13900	0.14300	0
01/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.30200	2.26700	0
01/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.13600	0.13900	0
01/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.34900	2.31300	0
01/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.13200	0.13600	0
01/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.39500	2.36000	0
01/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.12800	0.13200	0
01/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.44100	2.40600	0
01/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.12500	0.12900	0
01/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.48800	2.45300	0
01/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12200	0.12500	0
01/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.53500	2.49900	0
01/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.73900	2.70400	0
01/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.78800	2.75300	0
01/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.83800	2.80200	0
01/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00600	0.00700	0
01/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.88700	2.85200	0
01/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.93700	2.90100	0
01/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00500	0.00600	0
01/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.98600	2.95100	0
01/03/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.16500	3.13000	0
01/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.21500	3.18000	0
01/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.26500	3.23000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.18500	3.14900	0
01/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09300	0.09500	0
01/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.05600	3.01900	0
01/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.28400	3.24900	0
01/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.33400	3.29800	0
01/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.38400	3.34800	0
01/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.43300	3.39800	0
01/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.48300	3.44700	0
01/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.53300	3.49700	0
01/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.58300	3.54700	0
01/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.75500	3.72000	0
01/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.63300	3.59700	0
01/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.68300	3.64700	0
01/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.73200	3.69700	0
01/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.78200	3.74600	0
01/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.83200	3.79600	0
01/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.02900	0.03000	0
01/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.77600	3.73900	0
01/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.02800	0.02900	0
01/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.82500	3.78800	0
01/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.02800	0.02900	0
01/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.87500	3.83800	0
01/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06600	0.06800	0
01/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.82900	3.79200	0
01/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06500	0.06700	0
01/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.87800	3.84100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06300	0.06500	0
01/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.92600	3.88900	0
01/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06200	0.06400	0
01/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.97500	3.93800	0
01/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06100	0.06300	0
01/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.02400	3.98700	0
01/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06000	0.06200	0
01/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.07300	4.03600	0
01/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.05900	0.06000	0
01/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.12200	4.08400	0
01/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05700	0.05900	0
01/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.17000	4.13300	0
01/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05600	0.05800	0
01/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.21900	4.18200	0
01/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05500	0.05600	0
01/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.26800	4.23000	0
01/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05300	0.05500	0
01/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.31600	4.27900	0
01/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05200	0.05400	0
01/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.36500	4.32800	0
01/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05100	0.05300	0
01/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.41400	4.37700	0
01/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05000	0.05200	0
01/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.46300	4.42600	0
01/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.73100	4.69500	0
01/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.78100	4.74500	0
01/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.83100	4.79500	0
01/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.88100	4.84500	0
01/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.93100	4.89500	0
01/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.98100	4.94500	0
01/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.16500	5.13000	0
01/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.21500	5.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.26500	5.23000	0
01/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.18100	5.14500	0
01/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.03900	0.04100	0
01/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.00200	4.96500	0
01/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.28100	5.24500	0
01/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.33100	5.29500	0
01/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.38100	5.34500	0
01/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.56500	5.53000	0
01/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.48100	5.44500	0
01/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.53100	5.49500	0
01/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.58100	5.54500	0
01/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.63100	5.59500	0
01/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.68100	5.64500	0
01/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.86500	5.83000	0
01/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.78100	5.74500	0
01/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.83100	5.79500	0
01/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00500	0.00600	0
01/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.75200	5.71500	0
01/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.80100	5.76500	0
01/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.85100	5.81500	0
01/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02900	0.03000	0
01/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.79200	5.75400	0
01/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02800	0.03000	0
01/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.84100	5.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02800	0.02900	0
01/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.89100	5.85300	0
01/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02700	0.02900	0
01/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.94000	5.90300	0
01/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.02700	0.02800	0
01/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.99000	5.95200	0
01/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02700	0.02800	0
01/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.04000	6.00200	0
01/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02600	0.02700	0
01/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.08900	6.05100	0
01/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02500	0.02600	0
01/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.13800	6.10000	0
01/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02500	0.02600	0
01/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.18800	6.15000	0
01/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02400	0.02500	0
01/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.23700	6.19900	0
01/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02300	0.02500	0
01/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.28600	6.24900	0
01/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02300	0.02400	0
01/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.33600	6.29800	0
01/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02200	0.02300	0
01/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.38500	6.34700	0
01/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02200	0.02300	0
01/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.43500	6.39700	0
01/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.73100	6.69500	0
01/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.78100	6.74500	0
01/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.96500	6.93000	0
01/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.88100	6.84500	0
01/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.93100	6.89500	0
01/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.98100	6.94500	0
01/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01700	0.01800	0
01/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.98000	6.94200	0
01/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.71500	7.68000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.76500	7.73000	0
01/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.68100	7.64500	0
01/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.86500	7.83000	0
01/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.78100	7.74500	0
01/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.83100	7.79500	0
01/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.74800	7.71000	0
01/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.79800	7.76000	0
01/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.84800	7.81000	0
01/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.77400	7.73600	0
01/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.82400	7.78600	0
01/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.87400	7.83600	0
01/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.92400	7.88600	0
01/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.97300	7.93500	0
01/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.02300	7.98500	0
01/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.07300	8.03500	0
01/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00900	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.12200	8.08500	0
01/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.17200	8.13400	0
01/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.22200	8.18400	0
01/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.27200	8.23400	0
01/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.32100	8.28300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.37100	8.33300	0
01/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.42100	8.38300	0
01/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.73100	8.69500	0
01/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.78100	8.74500	0
01/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.96500	8.93000	0
01/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.88100	8.84500	0
01/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.93100	8.89500	0
01/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.98100	8.94500	0
01/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.68100	9.64500	0
01/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.85290	12.11130	1,324
01/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.61700	3.86500	0
01/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.76100	4.01400	0
01/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.51700	3.76500	0
01/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.46700	3.71500	0
01/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.61100	3.86400	0
01/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.51100	3.76400	0
01/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.46100	3.71400	0
01/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.41100	3.66400	0
01/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.31200	3.56400	0
01/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.26200	3.51400	0
01/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.01700	3.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.96700	3.21500	0
01/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.11200	3.36500	0
01/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.06200	3.31500	0
01/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.01200	3.26500	0
01/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.96300	3.21500	0
01/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
01/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.91300	3.16500	0
01/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
01/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.86300	3.11500	0
01/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
01/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.81300	3.06600	0
01/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.76300	3.01600	0
01/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.71400	2.96600	0
01/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.66400	2.91600	0
01/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.61400	2.86600	0
01/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.56500	2.81700	0
01/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.51500	2.76700	0
01/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.46500	2.71700	0
01/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.41600	2.66700	0
01/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00400	0
01/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.36600	2.61800	0
01/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.31600	2.56800	0
01/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.26700	2.51800	0
01/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00500	0
01/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.21700	2.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.16800	2.41900	0
01/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00600	0
01/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.11900	2.37000	0
01/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.00700	0
01/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.06900	2.32000	0
01/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.00700	0
01/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.02000	2.27100	0
01/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01000	0.00800	0
01/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.97100	2.22100	0
01/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01100	0.00800	0
01/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.92200	2.17200	0
01/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01200	0.00900	0
01/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.87300	2.12300	0
01/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01300	0.01000	0
01/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.82400	2.07300	0
01/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01400	0.01000	0
01/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.77500	2.02400	0
01/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01500	0.01100	0
01/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.72700	1.97500	0
01/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01700	0.01200	0
01/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.67800	1.92600	0
01/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01800	0.01300	0
01/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.63000	1.87800	0
01/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02000	0.01500	0
01/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.58200	1.82900	0
01/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02200	0.01600	0
01/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.53400	1.78000	0
01/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02400	0.01700	0
01/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.48600	1.73200	0
01/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02600	0.01900	0
01/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.43800	1.68400	0
01/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02800	0.02100	0
01/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.39100	1.63600	0
01/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.03100	0.02300	0
01/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.34400	1.58800	0
01/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03400	0.02500	0
01/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.29700	1.54000	0
01/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03700	0.02700	0
01/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.25000	1.49200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04000	0.02900	0
01/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.20300	1.44500	0
01/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04300	0.03200	0
01/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.15700	1.39800	0
01/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04700	0.03500	0
01/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.11100	1.35100	0
01/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05100	0.03800	0
01/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.06600	1.30400	0
01/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05600	0.04100	0
01/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.02400	1.25800	0
01/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06400	0.04500	0
01/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.98200	1.21200	0
01/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07200	0.04900	0
01/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.94100	1.16600	0
01/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08100	0.05300	0
01/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.90100	1.12100	0
01/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09100	0.05800	0
01/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.86200	1.07600	0
01/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.10200	0.06300	0
01/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.82400	1.03400	0
01/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.11400	0.07100	0
01/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.78700	0.99300	0
01/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.12700	0.08000	0
01/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.75100	0.95200	0
01/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.14100	0.08900	0
01/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.71500	0.91300	0
01/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.15500	0.10000	0
01/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.68100	0.87400	0
01/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.17100	0.11100	0
01/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.64800	0.83700	0
01/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.18800	0.12400	0
01/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.61600	0.80000	0
01/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.20600	0.13700	0
01/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.58400	0.76400	0
01/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.22400	0.15100	0
01/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.55400	0.72900	0
01/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.24400	0.16600	0
01/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.52500	0.69500	0
01/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.26500	0.18200	0
01/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.49700	0.66200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.28700	0.19900	0
01/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.47000	0.63000	0
01/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.31000	0.21700	0
01/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.44400	0.59900	0
01/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.33400	0.23600	0
01/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.42000	0.56900	0
01/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.36000	0.25600	0
01/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.39600	0.54000	0
01/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.38600	0.27700	0
01/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.37600	0.51300	0
01/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.41600	0.30000	0
01/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.35700	0.48600	0
01/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.44700	0.32300	0
01/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.34000	0.46000	0
01/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.48000	0.34700	0
01/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.32300	0.43500	0
01/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.51300	0.37200	0
01/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.30700	0.41100	0
01/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.54700	0.39800	0
01/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.29200	0.39200	0
01/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.58200	0.42900	0
01/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.27700	0.37300	0
01/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.61700	0.46000	0
01/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.26400	0.35500	28
01/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.65400	0.49200	0
01/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.25100	0.33800	0
01/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.69100	0.52500	0
01/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.23900	0.32200	0
01/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.72900	0.55900	0
01/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.22800	0.30700	0
01/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.76800	0.59400	0
01/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.21700	0.29200	0
01/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.80700	0.62900	0
01/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.20600	0.27800	0
01/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.84600	0.66500	0
01/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.19700	0.26500	0
01/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.88700	0.70200	0
01/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.18800	0.25300	0
01/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.92800	0.74000	0
01/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.17900	0.24100	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.96900	0.77800	0
01/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.17100	0.23000	0
01/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.01100	0.81700	0
01/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.16300	0.22000	0
01/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.05300	0.85700	0
01/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.15600	0.21000	0
01/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.09600	0.89700	0
01/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.14900	0.20000	0
01/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.13900	0.93700	0
01/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.34500	0.41100	0
01/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.17200	0.98000	0
01/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.14200	0.19100	0
01/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.18200	0.97800	0
01/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.33100	0.42900	0
01/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.20800	1.04800	0
01/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.13600	0.18300	0
01/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.22600	1.02000	0
01/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.31700	0.41200	0
01/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.24400	1.08100	0
01/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.13000	0.17500	0
01/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.27000	1.06200	0
01/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.12500	0.16700	0
01/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.31500	1.10400	0
01/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.11900	0.16000	0
01/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.35900	1.14700	0
01/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.11400	0.15300	0
01/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.40400	1.19000	0
01/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.11000	0.14700	0
01/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.45000	1.23400	0
01/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.10500	0.14100	0
01/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.49500	1.27800	0
01/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.10100	0.13500	0
01/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.54100	1.32200	0
01/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.09700	0.12900	0
01/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.58700	1.36600	0
01/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.09300	0.12400	0
01/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.63300	1.41100	0
01/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.08900	0.11900	0
01/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.67900	1.45600	0
01/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.08600	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.72600	1.50100	0
01/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.08300	0.11000	0
01/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.77300	1.54700	0
01/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.08000	0.10600	11,194
01/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.82000	1.59300	0
01/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.07700	0.10200	0
01/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.86700	1.63900	0
01/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.07400	0.09800	0
01/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.91400	1.68500	0
01/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.07100	0.09400	0
01/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.96100	1.73100	0
01/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.06900	0.09100	0
01/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.00900	1.77800	0
01/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.06600	0.08700	0
01/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.05600	1.82400	0
01/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.06300	0.08400	0
01/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.10300	1.87100	0
01/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.05900	0.08100	0
01/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.14900	1.91800	0
01/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.05600	0.07800	0
01/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.19600	1.96500	0
01/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.05200	0.07600	0
01/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.24200	2.01300	0
01/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.04900	0.07300	0
01/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.28900	2.06000	0
01/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.04600	0.07000	0
01/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.33600	2.10700	0
01/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.04400	0.06600	0
01/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.38400	2.15300	0
01/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.04100	0.06300	0
01/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.43100	2.20000	0
01/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.03900	0.06000	0
01/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.47900	2.24700	0
01/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03600	0.05700	0
01/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.52600	2.29400	0
01/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.03400	0.05500	0
01/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.57400	2.34200	0
01/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.03200	0.05200	0
01/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.62200	2.38900	0
01/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.03000	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.67000	2.43700	0
01/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.02800	0.04700	0
01/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.71800	2.48400	0
01/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.02700	0.04500	8,032
01/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.76700	2.53200	0
01/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.98300	2.73500	0
01/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.02300	0.04100	0
01/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.86300	2.62800	0
01/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.02200	0.03900	0
01/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.91200	2.67600	0
01/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.02100	0.03700	0
01/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.96100	2.72400	0
01/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.01900	0.03600	0
01/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.00900	2.77300	0
01/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.01800	0.03400	0
01/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.05800	2.82100	0
01/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.01700	0.03200	0
01/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.10700	2.86900	0
01/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.01600	0.03100	0
01/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.15600	2.91800	0
01/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.01500	0.03000	0
01/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.20500	2.96700	0
01/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.01400	0.02800	0
01/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.25400	3.01500	0
01/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.01300	0.02700	0
01/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.30300	3.06400	0
01/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.01200	0.02600	0
01/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.35200	3.11300	0
01/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.01200	0.02500	0
01/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.40200	3.16200	0
01/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.01100	0.02300	0
01/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.45100	3.21000	0
01/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.01000	0.02200	0
01/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.50000	3.25900	0
01/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.01000	0.02100	0
01/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.55000	3.30800	0
01/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00900	0.02100	0
01/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.59900	3.35800	0
01/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00800	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.64800	3.40700	0
01/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00800	0.01900	0
01/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.69800	3.45600	0
01/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00700	0.01800	0
01/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.74700	3.50500	0
01/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00700	0.01700	0
01/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.79700	3.55400	0
01/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00600	0.01600	0
01/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.84600	3.60300	0
01/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00600	0.01600	0
01/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.89600	3.65300	0
01/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00600	0.01500	0
01/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.94600	3.70200	0
01/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00500	0.01400	0
01/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.99500	3.75100	0
01/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00500	0.01400	0
01/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.04500	3.80100	0
01/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00500	0.01300	0
01/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.09500	3.85000	0
01/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00500	0.01300	0
01/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.14500	3.90000	0
01/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00400	0.01200	0
01/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.19400	3.94900	0
01/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00400	0.01200	0
01/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.24400	3.99900	0
01/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00400	0.01100	0
01/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.29400	4.04800	0
01/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00400	0.01100	0
01/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.34400	4.09800	0
01/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00400	0.01000	0
01/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.39400	4.14700	0
01/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00400	0.01000	0
01/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.44400	4.19700	0
01/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00900	0
01/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.49400	4.24600	0
01/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00300	0.00900	0
01/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.54300	4.29600	0
01/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00300	0.00800	0
01/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.59300	4.34500	0
01/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00300	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.64300	4.39500	0
01/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00300	0.00700	0
01/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.69300	4.44400	0
01/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00300	0.00700	0
01/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.74300	4.49400	0
01/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00300	0.00700	0
01/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.79300	4.54400	0
01/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.84300	4.59300	0
01/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.89300	4.64300	0
01/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.94300	4.69300	0
01/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.99300	4.74300	0
01/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.04200	4.79200	0
01/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.09200	4.84200	0
01/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.14200	4.89200	0
01/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.19200	4.94200	0
01/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.24200	4.99100	0
01/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.29200	5.04100	0
01/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.34200	5.09100	0
01/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.39200	5.14100	0
01/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.44200	5.19100	0
01/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.49200	5.24000	0
01/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.54200	5.29000	0
01/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.59200	5.34000	0
01/03/2010	£ / R On 14-June-10	17.30	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
01/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.64200	5.39000	0
01/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.69200	5.44000	0
01/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.74200	5.49000	0
01/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.79200	5.54000	0
01/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00200	0.00200	11,194
01/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.84200	5.58900	0
01/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.89100	5.63900	0
01/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.94100	5.68900	0
01/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.99100	5.73900	0
01/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.04100	5.78900	0
01/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.09100	5.83900	0
01/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.14100	5.88900	0
01/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.19100	5.93900	0
01/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.24100	5.98900	0
01/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.29100	6.03900	0
01/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.34100	6.08900	0
01/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.39100	6.13900	0
01/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.44100	6.18800	0
01/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.49100	6.23800	0
01/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.54100	6.28800	0
01/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.59100	6.33800	0
01/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.64100	6.38800	0
01/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.69100	6.43800	0
01/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.74100	6.48800	0
01/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.79100	6.53800	0
01/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.84100	6.58800	0
01/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.89100	6.63800	0
01/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.94100	6.68800	0
01/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.99100	6.73800	0
01/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.04100	6.78800	0
01/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.09100	6.83800	0
01/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.14100	6.88800	0
01/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.19100	6.93800	0
01/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.24100	6.98800	0
01/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.29100	7.03800	0
01/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.34100	7.08800	0
01/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.39100	7.13800	0
01/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.44100	7.18800	0
01/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.49100	7.23800	0
01/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.54100	7.28800	0
01/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.59100	7.33800	0
01/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.64100	7.38800	0
01/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.69100	7.43800	0
01/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.74100	7.48800	0
01/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.79100	7.53800	0
01/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.84000	7.58800	0
01/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.89000	7.63800	0
01/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.94000	7.68800	0
01/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.99000	7.73800	0
01/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.04000	7.78800	0
01/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.09000	7.83800	0
01/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.14000	7.88800	0
01/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.19000	7.93800	0
01/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.24000	7.98800	0
01/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.29000	8.03800	0
01/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.34000	8.08800	0
01/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.39000	8.13700	0
01/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.44000	8.18700	0
01/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.49000	8.23700	0
01/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.54000	8.28700	0
01/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.59000	8.33700	0
01/03/2010	£ / R On 14-June-10	20.30	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
01/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.64000	8.38700	0
01/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.69000	8.43700	0
01/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.74000	8.48700	0
01/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.98300	8.73500	0
01/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.03300	8.78500	0
01/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.89000	8.63700	0
01/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.94000	8.68700	0
01/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.99000	8.73700	0
01/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.04000	8.78700	0
01/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.09000	8.83700	0
01/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.14000	8.88700	0
01/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.19000	8.93700	0
01/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.24000	8.98700	0
01/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.29000	9.03700	0
01/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.34000	9.08700	0
01/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.39000	9.13700	0
01/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.44000	9.18700	0
01/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.49000	9.23700	0
01/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.54000	9.28700	0
01/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.59000	9.33700	0
01/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.64000	9.38700	0
01/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.69000	9.43700	0
01/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.74000	9.48700	0
01/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.79000	9.53700	0
01/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.84000	9.58700	0
01/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.89000	9.63700	0
01/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.94000	9.68700	0
01/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.99000	9.73700	0
01/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.04000	9.78700	0
01/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.09000	9.83700	0
01/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.14000	9.88700	0
01/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.19000	9.93700	0
01/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.24000	9.98700	0
01/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.29000	10.03700	0
01/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.34000	10.08700	0
01/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.39000	10.13700	0
01/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.44000	10.18700	0
01/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.49000	10.23700	0
01/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.54000	10.28700	0
01/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.59000	10.33700	0
01/03/2010	£ / 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
01/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.64000	10.38700	0
01/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.69000	10.43700	0
01/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08780	0.08830	0
01/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01790	0.01839	0
01/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00010	0.00009	0
01/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00876	0.00921	0
01/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00096	0.00091	0
01/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00355	0.00384	0
01/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00575	0.00554	0
01/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.96720	11.03320	158
01/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.33200	3.39100	0
01/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.28200	3.34100	0
01/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.23200	3.29100	0
01/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.18200	3.24100	0
01/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.31300	3.37400	0
01/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.26300	3.32400	0
01/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.21300	3.27400	0
01/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.16300	3.22400	0
01/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.11300	3.17400	0
01/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.06300	3.12400	0
01/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.01300	3.07400	0
01/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.78200	2.84100	0
01/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.91300	2.97400	0
01/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.86400	2.92400	0
01/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.81400	2.87500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.12800	3.19400	0
01/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01100	0.01100	0
01/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.07800	3.14500	0
01/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.02900	3.09500	0
01/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.97900	3.04600	0
01/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.38200	2.44100	0
01/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.88000	2.94700	0
01/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01400	0
01/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.46400	2.52500	0
01/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.78100	2.84800	0
01/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01500	0
01/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.73200	2.79900	0
01/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01600	0
01/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.31500	2.37600	0
01/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.26500	2.32600	0
01/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.58400	2.65100	0
01/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01700	0.01800	0
01/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.16600	2.22700	0
01/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.11600	2.17700	0
01/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.43700	2.50400	0
01/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02000	0.02100	0
01/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.01600	2.07800	0
01/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00500	0
01/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.78200	1.84100	0
01/03/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.91700	1.97800	0
01/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00500	0
01/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.86700	1.92900	0
01/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.81800	1.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00600	0
01/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.14300	2.21000	0
01/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02600	0.02700	0
01/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.09400	2.16100	0
01/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02700	0.02800	0
01/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.04500	2.11300	0
01/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02800	0.03000	0
01/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.99800	2.06400	0
01/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03100	0.03100	0
01/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.38200	1.44100	0
01/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.90500	1.96900	0
01/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03800	0.03600	0
01/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.47200	1.53300	0
01/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.81300	1.87600	0
01/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04600	0.04300	0
01/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.76700	1.83100	0
01/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05000	0.04800	0
01/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.32500	1.38600	0
01/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.27600	1.33700	0
01/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01300	0.01400	0
01/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.63300	1.69500	0
01/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06600	0.06200	0
01/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.17900	1.24000	0
01/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01600	0.01700	0
01/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.13100	1.19100	0
01/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01800	0.01800	0
01/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.50200	1.56400	0
01/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08500	0.08100	0
01/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.03400	1.09400	0
01/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02100	0.02100	0
01/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.78400	0.84300	0
01/03/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.94400	1.00100	0
01/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03100	0.02800	0
01/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.90100	0.95700	0
01/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03800	0.03400	0
01/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.85800	0.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04500	0.04000	0
01/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.25400	1.31200	0
01/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13700	0.12900	0
01/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.21400	1.27200	0
01/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14700	0.13900	0
01/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.17500	1.23300	0
01/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15800	0.15000	0
01/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.13900	1.19400	0
01/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.17200	0.16100	0
01/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.39800	0.45600	0
01/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.01600	0.01500	0
01/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.07000	1.12000	0
01/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.20300	0.18700	0
01/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.58600	0.63400	0
01/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12300	0.11100	0
01/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.00400	1.05300	0
01/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.23700	0.22000	0
01/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.97200	1.02000	0
01/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.25500	0.23700	0
01/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.48800	0.53200	20
01/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17500	0.15900	271
01/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.45800	0.50000	0
01/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.19500	0.17700	0
01/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.88200	0.92700	0
01/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.31500	0.29400	0
01/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.40100	0.44100	0
01/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.23800	0.21800	0
01/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.37500	0.41300	0
01/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.26200	0.24000	0
01/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.79800	0.84100	0
01/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.38100	0.35800	0
01/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.32700	0.36200	0
01/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.31400	0.28900	0
01/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.04000	0.05700	0
01/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.25800	0.21600	0
01/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.28800	0.31800	0
01/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.37500	0.34500	0
01/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.27000	0.29800	0
01/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.40700	0.37500	0
01/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.25300	0.28000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.44000	0.40700	0
01/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.65200	0.68900	0
01/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.53500	0.50600	0
01/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.63100	0.66700	0
01/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.56400	0.53400	0
01/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.60900	0.64500	0
01/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.59200	0.56200	0
01/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.59100	0.62300	0
01/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.62400	0.59000	0
01/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00700	0.01100	0
01/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.62500	0.57000	0
01/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.55500	0.58400	0
01/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.68800	0.65100	0
01/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.16300	0.18200	0
01/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.70000	0.65900	0
01/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.52100	0.54900	0
01/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.75400	0.71600	0
01/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.50500	0.53300	0
01/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.78800	0.75000	0
01/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.13500	0.15200	25
01/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.82200	0.77900	0
01/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.12700	0.14400	0
01/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.86400	0.82100	0
01/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.46100	0.48600	0
01/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.89400	0.85300	0
01/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.11300	0.12800	0
01/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.95000	0.90500	0
01/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.10700	0.12100	0
01/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.99400	0.94800	0
01/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.42200	0.44500	0
01/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.00500	0.96200	0
01/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.09500	0.10800	0
01/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.08200	1.03500	0
01/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.21900	1.16000	0
01/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.23900	0.25500	0
01/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.11400	1.06600	0
01/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.08500	0.09600	0
01/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.17200	1.12300	0
01/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.08000	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.21700	1.16800	0
01/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.07600	0.08600	0
01/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.26300	1.21300	0
01/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.35500	0.37400	0
01/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.23800	1.19100	0
01/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.34500	0.36400	0
01/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.27800	1.23100	0
01/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.33600	0.35400	0
01/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.31900	1.27100	0
01/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.32700	0.34400	0
01/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.36000	1.31100	0
01/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.31800	0.33500	0
01/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.40100	1.35200	0
01/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.30900	0.32600	0
01/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.44200	1.39300	0
01/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.05300	0.06000	0
01/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.59000	1.53700	0
01/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.29300	0.30900	0
01/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.52600	1.47600	0
01/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.28600	0.30100	0
01/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.56900	1.51800	0
01/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.91800	1.85900	0
01/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.26500	0.27900	0
01/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.69800	1.64600	0
01/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.06800	2.00900	0
01/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.24600	0.25900	0
01/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.82900	1.77600	0
01/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
01/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.16800	2.10900	0
01/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.26800	2.20900	0
01/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.31800	2.25900	0
01/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.36800	2.30900	0
01/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.21400	0.22400	0
01/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.09700	2.04100	0
01/03/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.46800	2.40900	0
01/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.20400	0.21500	0
01/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.18700	2.13200	0
01/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.56800	2.50900	0
01/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.61800	2.55900	0
01/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.66800	2.60900	0
01/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.71800	2.65900	0
01/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.76800	2.70900	0
01/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.81800	2.75900	0
01/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01200	0.01500	0
01/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.69900	2.64200	0
01/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01200	0.01400	0
01/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.74900	2.69100	0
01/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01100	0.01300	0
01/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.79800	2.74000	0
01/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01000	0.01200	0
01/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.84700	2.78900	0
01/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00900	0.01100	0
01/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.89600	2.83800	0
01/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.94600	2.88700	0
01/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00800	0.01000	0
01/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.99500	2.93700	0
01/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.21800	3.15900	0
01/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.09400	3.03500	0
01/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00600	0.00800	0
01/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.14300	3.08500	0
01/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00600	0.00700	0
01/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.19300	3.13400	0
01/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.13400	0.14200	0
01/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.01700	2.95900	0
01/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.13100	0.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.06400	3.00600	0
01/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.12800	0.13600	0
01/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.11100	3.05300	0
01/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.12600	0.13300	0
01/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.15900	3.10000	0
01/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.61800	3.55900	0
01/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.12100	0.12800	0
01/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.25400	3.19500	0
01/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.54000	3.48100	0
01/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.11600	0.12200	0
01/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.34900	3.28900	0
01/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.11400	0.12000	0
01/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.39700	3.33700	0
01/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.91800	3.85900	0
01/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.10700	0.11300	0
01/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.54000	3.48000	0
01/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.06800	4.00900	0
01/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.10100	0.10700	0
01/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.68400	3.62400	0
01/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.26800	4.20900	0
01/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.31800	4.25900	0
01/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.36800	4.30900	0
01/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.09100	0.09600	0
01/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.97400	3.91300	0
01/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.46800	4.40900	0
01/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.08800	0.09300	0
01/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.07100	4.01000	0
01/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.56800	4.50900	0
01/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.61800	4.55900	0
01/03/2010	€ / 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
01/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.66800	4.60900	0
01/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.71800	4.65900	0
01/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.76800	4.70900	0
01/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.81800	4.75900	0
01/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.68800	4.62800	0
01/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.73800	4.67800	0
01/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.78800	4.72800	0
01/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.83800	4.77800	0
01/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.88800	4.82800	0
01/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.93800	4.87800	0
01/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.98800	4.92800	0
01/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.21800	5.15900	0
01/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.08800	5.02800	0
01/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.13800	5.07800	0
01/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.18800	5.12800	0
01/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.06100	0.06500	0
01/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.94400	4.88200	0
01/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.05900	0.06400	0
01/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.99200	4.93100	0
01/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.05800	0.06200	0
01/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.04100	4.97900	0
01/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.05700	0.06100	0
01/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.09000	5.02800	0
01/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.61800	5.55900	0
01/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.05500	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.18800	5.12600	0
01/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.53700	5.47800	0
01/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.05300	0.05700	0
01/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.28600	5.22400	0
01/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.05200	0.05600	0
01/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.33500	5.27300	0
01/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.04900	0.05300	0
01/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.48200	5.42000	0
01/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.04700	0.05000	0
01/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.63000	5.56700	0
01/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.04200	0.04500	0
01/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.92500	5.86200	0
01/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.04100	0.04400	0
01/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.02400	5.96100	0
01/03/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.66800	6.60900	0
01/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.71800	6.65900	0
01/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.76800	6.70900	0
01/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.81800	6.75900	0
01/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.68700	6.62700	0
01/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.73700	6.67700	0
01/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.78700	6.72700	0
01/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.83700	6.77700	0
01/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.88700	6.82700	0
01/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.93700	6.87700	0
01/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.98700	6.92700	0
01/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.21800	7.15900	0
01/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.08700	7.02700	0
01/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.13700	7.07700	0
01/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.18700	7.12700	0
01/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.02500	0.02900	0
01/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.90800	6.84600	0
01/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.02400	0.02800	0
01/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.95700	6.89500	0
01/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.02400	0.02800	0
01/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.00700	6.94500	0
01/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.02300	0.02700	0
01/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.05600	6.99400	0
01/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.61800	7.55900	0
01/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.02200	0.02600	0
01/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.15500	7.09300	0
01/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.53700	7.47700	0
01/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.02100	0.02500	0
01/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.25400	7.19200	0
01/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.02000	0.02400	0
01/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.30300	7.24100	0
01/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.01900	0.02200	0
01/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.45200	7.38900	0
01/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.01700	0.02100	0
01/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.60000	7.53800	0
01/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.01500	0.01800	0
01/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.89800	7.83500	0
01/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.01400	0.01800	0
01/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.99700	7.93500	0
01/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.66800	8.60900	0
01/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.71800	8.65900	0
01/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.76800	8.70900	0
01/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.81800	8.75900	0
01/03/2010	€ / 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
01/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.68700	8.62700	0
01/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.73700	8.67700	0
01/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.78700	8.72700	0
01/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.83700	8.77700	0
01/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.88700	8.82700	0
01/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.93700	8.87700	0
01/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.98700	8.92700	0
01/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.21800	9.15900	0
01/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.08700	9.02700	0
01/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.13700	9.07700	0
01/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.18700	9.12700	0
01/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00800	0.01100	0
01/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.89100	8.82800	0
01/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00800	0.01000	0
01/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.94100	8.87700	0
01/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00800	0.01000	0
01/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.99100	8.92700	0
01/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00700	0.01000	0
01/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.04000	8.97700	0
01/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.61800	9.55900	0
01/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00700	0.00900	0
01/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.14000	9.07600	0
01/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.53700	9.47700	0
01/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00700	0.00900	0
01/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.24000	9.17600	0
01/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00600	0.00800	0
01/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.28900	9.22500	0
01/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00600	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.43900	9.37500	0
01/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00500	0.00700	0
01/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.58800	9.52400	0
01/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.88700	9.82300	0
01/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00400	0.00500	0
01/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.98700	9.92200	0
01/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96940	6.97360	4,490
01/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.47200	4.47500	0
01/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.42200	4.42500	0
01/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.42300	4.42700	0
01/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.37300	4.37700	0
01/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.32300	4.32700	0
01/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.27300	4.27700	0
01/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.17200	4.17500	0
01/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.17300	4.17700	0
01/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.12300	4.12700	0
01/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.07300	4.07700	0
01/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.02300	4.02700	0
01/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.97300	3.97700	0
01/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.92300	3.92700	0
01/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.87300	3.87700	0
01/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.82300	3.82700	0
01/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.77300	3.77700	0
01/03/2010	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
01/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.72300	3.72700	0
01/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.67300	3.67700	0
01/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.47200	3.47500	0
01/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.42200	3.42500	0
01/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.42300	3.42700	0
01/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.37300	3.37700	0
01/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.32300	3.32700	0
01/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.27300	3.27700	0
01/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.17200	3.17500	0
01/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.17300	3.17700	0
01/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.12300	3.12700	0
01/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.07300	3.07700	0
01/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.02300	3.02700	0
01/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.97300	2.97700	0
01/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.92300	2.92700	0
01/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.87300	2.87700	0
01/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.82300	2.82700	0
01/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.77300	2.77700	0
01/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.72300	2.72700	0
01/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.67300	2.67700	0
01/03/2010	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
01/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.47200	2.47500	0
01/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.42200	2.42500	0
01/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.42400	2.42700	0
01/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.37400	2.37700	0
01/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.32400	2.32700	0
01/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.27400	2.27700	0
01/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.17200	2.17500	0
01/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.17400	2.17700	0
01/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.12400	2.12700	0
01/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.07400	2.07700	0
01/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.02400	2.02700	0
01/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.97400	1.97700	0
01/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.92400	1.92700	0
01/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.87400	1.87800	0
01/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.82500	1.82800	0
01/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77500	1.77800	0
01/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72500	1.72800	0
01/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67500	1.67800	0
01/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47200	1.47500	0
01/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42200	1.42500	0
01/03/2010	AU\$ / R On 15-March-10	5.45	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
01/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42600	1.42900	0
01/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37700	1.38000	0
01/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32700	1.33000	0
01/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.27800	1.28100	0
01/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
01/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17200	1.17500	0
01/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.17900	1.18200	0
01/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.12900	1.13200	0
01/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.08000	1.08300	0
01/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03100	1.03400	0
01/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00800	0.00800	0
01/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98300	0.98600	0
01/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01000	0.01000	0
01/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.93500	0.93800	0
01/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.88800	0.89100	0
01/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01500	0.01500	0
01/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.84100	0.84400	0
01/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
01/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.79500	0.79800	0
01/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02200	0.02200	0
01/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.74900	0.75300	0
01/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02600	0.02700	0
01/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.70500	0.70900	0
01/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03200	0.03300	0
01/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.57400	0.57700	0
01/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.52400	0.52800	0
01/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.47500	0.47900	0
01/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.42600	0.43100	0
01/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.49600	0.50100	0
01/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07300	0.07500	0
01/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.45800	0.46300	0
01/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08500	0.08700	0
01/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.42100	0.42600	0
01/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.09800	0.10000	0
01/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.38500	0.39100	0
01/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11200	0.11500	0
01/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.35200	0.35700	0
01/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.12900	0.13100	0
01/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.31900	0.32500	0
01/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14600	0.14900	0
01/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.28900	0.29500	0
01/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16600	0.16900	0
01/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.26000	0.26700	0
01/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.18700	0.19100	0
01/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.23300	0.24000	0
01/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.21000	0.21400	0
01/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.34500	0.35100	0
01/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.28300	0.28400	0
01/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.21300	0.21900	0
01/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.24000	0.24300	0
01/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.19400	0.20000	0
01/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27100	0.27400	0
01/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.17700	0.18300	0
01/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30400	0.30700	0
01/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16100	0.16700	0
01/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.33800	0.34100	0
01/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.14700	0.15300	0
01/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.37400	0.37700	0
01/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.13400	0.14000	0
01/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.41100	0.41400	0
01/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.12200	0.12800	0
01/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.44900	0.45200	0
01/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.52800	1.52500	0
01/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.57800	1.57500	0
01/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.01800	0.01900	0
01/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.59500	1.59300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.01700	0.01800	0
01/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.64400	1.64200	0
01/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.01600	0.01700	0
01/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.69300	1.69100	0
01/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01500	0.01600	0
01/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.74200	1.74000	0
01/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.82800	1.82500	0
01/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01300	0.01500	0
01/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.84000	1.83900	0
01/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01300	0.01400	0
01/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.89000	1.88800	0
01/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.93900	1.93700	0
01/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.98900	1.98700	0
01/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.03800	2.03600	0
01/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.08700	2.08500	0
01/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.13600	2.13400	0
01/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.18500	2.18300	0
01/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.23400	2.23200	0
01/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.28400	2.28200	0
01/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00600	0.00700	0
01/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.33300	2.33100	0
01/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.52800	3.52500	0
01/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.57800	3.57500	0
01/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.57800	3.57500	0
01/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.62800	3.62500	0
01/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.67800	3.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.72800	3.72500	0
01/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.82800	3.82500	0
01/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.82800	3.82500	0
01/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.87800	3.87500	0
01/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.92700	3.92500	0
01/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.97700	3.97500	0
01/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.02700	4.02500	0
01/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.07700	4.07400	0
01/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.12700	4.12400	0
01/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.17700	4.17400	0
01/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.22700	4.22400	0
01/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.27700	4.27400	0
01/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.32700	4.32400	0
01/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.52800	5.52500	0
01/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.57800	5.57500	0
01/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.57700	5.57400	0
01/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.62700	5.62400	0
01/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.67700	5.67400	0
01/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.72700	5.72400	0
01/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.82800	5.82500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.82700	5.82400	0
01/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.87700	5.87400	0
01/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.92700	5.92400	0
01/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.97700	5.97400	0
01/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.02700	6.02400	0
01/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.07700	6.07400	0
01/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.12700	6.12400	0
01/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.17700	6.17400	0
01/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.22700	6.22400	0
01/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.27700	6.27400	0
01/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.32700	6.32400	0
01/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.52800	7.52500	0
01/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.57800	7.57500	0
01/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.57700	7.57400	0
01/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.62700	7.62400	0
01/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.67700	7.67400	0
01/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.72700	7.72400	0
01/03/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.82800	7.82500	0
01/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.82700	7.82400	0
01/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.87700	7.87400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.92700	7.92400	0
01/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.97700	7.97400	0
01/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.02700	8.02400	0
01/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.07700	8.07400	0
01/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.12700	8.12400	0
01/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.17700	8.17400	0
01/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.22700	8.22400	0
01/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.27700	8.27400	0
01/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.32700	8.32400	0
02/03/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.00540	8.08690	673
02/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.95500	5.03700	0
02/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.20800	4.28500	0
02/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.15800	4.23500	0
02/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.24100	4.31900	0
02/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.05800	4.13500	0
02/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.14100	4.21900	0
02/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.09100	4.16900	0
02/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.17500	4.25300	0
02/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.12500	4.20300	0
02/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.07500	4.15300	0
02/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.15600	4.23700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.10600	4.18700	0
02/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.05600	4.13800	0
02/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.00600	4.08800	0
02/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.95600	4.03800	0
02/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.90700	3.98800	0
02/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.85700	3.93800	0
02/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.80700	3.88800	0
02/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.75700	3.83800	0
02/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.70700	3.78800	0
02/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
02/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.65700	3.73900	0
02/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.60700	3.68900	0
02/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.55700	3.63900	0
02/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.50800	3.58900	0
02/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
02/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.19100	3.26900	0
02/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.14100	3.21900	0
02/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.09100	3.16900	0
02/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.17600	3.25400	0
02/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.12600	3.20400	0
02/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.07600	3.15500	0
02/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.15900	3.24100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.10900	3.19100	0
02/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.06000	3.14100	0
02/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00400	0
02/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.01000	3.09200	0
02/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
02/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.96000	3.04200	0
02/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
02/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.91100	2.99200	0
02/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00500	0
02/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.86100	2.94300	0
02/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.81100	2.89300	0
02/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.76200	2.84300	0
02/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00600	0
02/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.71200	2.79400	0
02/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00700	0
02/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.66300	2.74400	0
02/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00700	0
02/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.61300	2.69400	0
02/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00700	0
02/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.56300	2.64500	0
02/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
02/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.51400	2.59500	0
02/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00800	0
02/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.19100	2.27000	0
02/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.14200	2.22000	0
02/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.09200	2.17000	0
02/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.18000	2.25900	0
02/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.13100	2.20900	0
02/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.08100	2.15900	0
02/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.16800	2.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01200	0
02/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.11900	2.19900	0
02/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01200	0
02/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.06900	2.15000	0
02/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01300	0
02/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.02000	2.10100	0
02/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01400	0
02/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.97200	2.05200	0
02/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01500	0
02/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.92400	2.00200	0
02/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01900	0.01500	0
02/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.87600	1.95400	0
02/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02100	0.01700	0
02/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.82900	1.90700	0
02/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02400	0.02000	0
02/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.78100	1.85900	0
02/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02600	0.02200	0
02/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.73400	1.81200	0
02/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02900	0.02500	0
02/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.68800	1.76500	0
02/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03300	0.02800	0
02/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.64100	1.71800	0
02/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03600	0.03100	0
02/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.59500	1.67200	0
02/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04000	0.03500	0
02/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.54900	1.62600	0
02/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04400	0.03900	0
02/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.19900	1.27700	0
02/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00800	0.00800	0
02/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.15000	1.22800	0
02/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00900	0.00900	0
02/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.10100	1.18000	0
02/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01000	0.01100	0
02/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.21600	1.29200	0
02/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04100	0.03900	0
02/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.17000	1.24600	0
02/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04500	0.04300	0
02/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.12400	1.20100	0
02/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04900	0.04800	0
02/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.24000	1.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08500	0.07800	0
02/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.19800	1.27200	0
02/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09300	0.08500	0
02/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.15600	1.23000	0
02/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10100	0.09300	0
02/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.11500	1.18800	0
02/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11000	0.10100	0
02/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.07700	1.14700	0
02/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12200	0.11000	0
02/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.04000	1.10700	0
02/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13500	0.12000	0
02/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.00300	1.07000	0
02/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.14800	0.13300	0
02/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.96800	1.03400	0
02/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16300	0.14700	0
02/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.93400	0.99800	0
02/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.17900	0.16100	0
02/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.90000	0.96300	0
02/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.19500	0.17600	0
02/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.86700	0.93000	0
02/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21200	0.19300	0
02/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.83600	0.89700	0
02/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.23100	0.21000	0
02/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.80500	0.86500	0
02/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.25000	0.22800	0
02/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.77500	0.83400	0
02/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.27000	0.24700	0
02/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.38100	0.43700	0
02/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.19000	0.16800	0
02/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.35300	0.40700	390
02/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.21200	0.18800	130
02/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.32700	0.37900	100
02/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.23600	0.21000	0
02/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.49800	0.55000	0
02/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.32300	0.29700	0
02/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.47300	0.52400	0
02/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.34800	0.32100	0
02/03/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.44900	0.49900	0
02/03/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.37400	0.34600	0
02/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.59000	0.64100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.43500	0.40400	0
02/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.56700	0.61700	0
02/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.46200	0.43000	0
02/03/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.54500	0.59300	0
02/03/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.49000	0.45600	0
02/03/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.52400	0.57100	0
02/03/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.51900	0.48400	0
02/03/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.50500	0.54900	0
02/03/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.55000	0.51200	0
02/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.48700	0.52800	0
02/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.58200	0.54100	0
02/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.46900	0.50900	4,400
02/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.61400	0.57200	0
02/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.45200	0.49100	0
02/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.64700	0.60400	0
02/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.43600	0.47400	0
02/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.68100	0.63700	0
02/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.42100	0.45700	0
02/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.71600	0.67000	0
02/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.40600	0.44100	0
02/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.75100	0.70400	0
02/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.39200	0.42600	0
02/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.78700	0.73900	0
02/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.37800	0.41100	0
02/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.82300	0.77400	0
02/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.36500	0.39700	0
02/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.86000	0.81000	0
02/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.35200	0.38300	0
02/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.89700	0.84600	0
02/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.34000	0.37000	117
02/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.93500	0.88300	0
02/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.07800	0.09400	0
02/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.98700	0.92500	0
02/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.19700	0.21900	3,000
02/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.02200	0.96600	0
02/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.06800	0.08300	0
02/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.07700	1.01400	0
02/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.06400	0.07800	0
02/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.12300	1.05900	0
02/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.06000	0.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.16900	1.10400	0
02/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.05700	0.06900	0
02/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.21600	1.15000	0
02/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.05300	0.06500	0
02/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.26200	1.19600	0
02/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.15400	0.17100	0
02/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.27900	1.21800	0
02/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.25300	0.27500	0
02/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.29800	1.23800	0
02/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.24500	0.26600	330
02/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.34000	1.27900	0
02/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.13700	0.15200	0
02/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.41200	1.34900	0
02/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.23000	0.25000	0
02/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.42500	1.36300	0
02/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.03800	0.04600	0
02/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.54700	1.47700	0
02/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.12300	0.13600	0
02/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.54800	1.48300	0
02/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.03400	0.04100	0
02/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.64300	1.57200	0
02/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.03200	0.03900	26,596
02/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.69100	1.62000	0
02/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.03000	0.03700	0
02/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.73900	1.66800	0
02/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.19300	0.20900	0
02/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.68800	1.62200	0
02/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.18700	0.20300	0
02/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.73200	1.66600	0
02/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.02600	0.03200	0
02/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.88500	1.81300	0
02/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.02500	0.03000	0
02/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.93400	1.86100	0
02/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.09300	0.10300	0
02/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.91800	1.85000	0
02/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.09000	0.10000	0
02/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.96500	1.89700	0
02/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.08700	0.09600	0
02/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.01200	1.94300	0
02/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.15900	0.17200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.00400	1.93500	0
02/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.15500	0.16800	0
02/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.05000	1.98100	0
02/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.15100	0.16300	0
02/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.09600	2.02600	0
02/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.14800	0.15900	300
02/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.14300	2.07200	0
02/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.14300	0.15500	0
02/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.18800	2.11800	0
02/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.13900	0.15200	0
02/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.23400	2.16500	0
02/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.13600	0.14700	0
02/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.28100	2.21000	0
02/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.13200	0.14300	0
02/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.32700	2.25600	0
02/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.12800	0.13900	0
02/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.37300	2.30200	0
02/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.12500	0.13600	0
02/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.42000	2.34900	0
02/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.12100	0.13200	0
02/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.46600	2.39500	0
02/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.11800	0.12800	0
02/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.51300	2.44100	0
02/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.11500	0.12500	0
02/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.56000	2.48800	0
02/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.11200	0.12200	0
02/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.60700	2.53500	0
02/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00600	0.00800	0
02/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.81500	2.73900	0
02/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00500	0.00700	0
02/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.86400	2.78800	0
02/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00500	0.00700	0
02/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.91400	2.83800	0
02/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.96400	2.88700	0
02/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00400	0.00600	0
02/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.01300	2.93700	0
02/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00400	0.00500	0
02/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.06300	2.98600	0
02/03/2010	\$ / 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
02/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.24200	3.16500	0
02/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.29200	3.21500	0
02/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.34200	3.26500	0
02/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.26200	3.18500	0
02/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.08600	0.09300	0
02/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.13100	3.05600	0
02/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.36100	3.28400	0
02/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.41100	3.33400	0
02/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.46100	3.38400	0
02/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.51100	3.43300	0
02/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.56100	3.48300	0
02/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.61000	3.53300	0
02/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.66000	3.58300	0
02/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.83200	3.75500	0
02/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.71000	3.63300	0
02/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.76000	3.68300	0
02/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.81000	3.73200	0
02/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.86000	3.78200	0
02/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.91000	3.83200	0
02/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.02600	0.02900	0
02/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.85100	3.77600	0
02/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.02600	0.02800	0
02/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.90100	3.82500	0
02/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.02500	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.95000	3.87500	0
02/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06100	0.06600	0
02/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.90600	3.82900	0
02/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06000	0.06500	0
02/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.95500	3.87800	0
02/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.05900	0.06300	0
02/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.00400	3.92600	0
02/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.05800	0.06200	0
02/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.05300	3.97500	0
02/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.05600	0.06100	0
02/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.10100	4.02400	0
02/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05500	0.06000	0
02/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.15000	4.07300	0
02/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.05400	0.05900	0
02/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.19900	4.12200	0
02/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05300	0.05700	0
02/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.24800	4.17000	0
02/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05100	0.05600	0
02/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.29600	4.21900	0
02/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05000	0.05500	0
02/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.34500	4.26800	0
02/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.04900	0.05300	0
02/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.39400	4.31600	0
02/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04800	0.05200	0
02/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.44300	4.36500	0
02/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.04700	0.05100	0
02/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.49200	4.41400	0
02/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.04600	0.05000	0
02/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.54100	4.46300	0
02/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.80900	4.73100	0
02/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.85900	4.78100	0
02/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.90900	4.83100	0
02/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.95900	4.88100	0
02/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.00900	4.93100	0
02/03/2010	\$ / R On 14-June-10	12.80	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
02/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.05900	4.98100	0
02/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.24200	5.16500	0
02/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.29200	5.21500	0
02/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.34200	5.26500	0
02/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.25900	5.18100	0
02/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.03600	0.03900	0
02/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.08100	5.00200	0
02/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.35900	5.28100	0
02/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.40900	5.33100	0
02/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.45900	5.38100	0
02/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.64200	5.56500	0
02/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.55900	5.48100	0
02/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.60900	5.53100	0
02/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.65900	5.58100	0
02/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.70900	5.63100	0
02/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.75900	5.68100	0
02/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.94200	5.86500	0
02/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.85900	5.78100	0
02/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.90900	5.83100	0
02/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00200	0.00500	0
02/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.82700	5.75200	0
02/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00200	0.00400	0
02/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.87700	5.80100	0
02/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00200	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.92700	5.85100	0
02/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02700	0.02900	0
02/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.87200	5.79200	0
02/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02600	0.02800	0
02/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.92100	5.84100	0
02/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02600	0.02800	0
02/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.97100	5.89100	0
02/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02500	0.02700	0
02/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.02000	5.94000	0
02/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.02500	0.02700	0
02/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.07000	5.99000	0
02/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02400	0.02700	0
02/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.11900	6.04000	0
02/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02300	0.02600	0
02/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.16800	6.08900	0
02/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02300	0.02500	0
02/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.21800	6.13800	0
02/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02200	0.02500	0
02/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.26700	6.18800	0
02/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02200	0.02400	0
02/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.31700	6.23700	0
02/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02100	0.02300	0
02/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.36600	6.28600	0
02/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02000	0.02300	0
02/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.41500	6.33600	0
02/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02000	0.02200	0
02/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.46500	6.38500	0
02/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.01900	0.02200	0
02/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.51400	6.43500	0
02/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.80900	6.73100	0
02/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.85900	6.78100	0
02/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.04200	6.96500	0
02/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.95900	6.88100	0
02/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.00900	6.93100	0
02/03/2010	\$ / 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
02/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.05900	6.98100	0
02/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01500	0.01700	0
02/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.06000	6.98000	0
02/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.79200	7.71500	0
02/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.84200	7.76500	0
02/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.75900	7.68100	0
02/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.94200	7.86500	0
02/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.85900	7.78100	0
02/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.90900	7.83100	0
02/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.82600	7.74800	0
02/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.87600	7.79800	0
02/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.92600	7.84800	0
02/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01000	0.01100	0
02/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.85500	7.77400	0
02/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01000	0.01100	0
02/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.90500	7.82400	0
02/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00900	0.01100	0
02/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.95400	7.87400	0
02/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00900	0.01100	0
02/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.00400	7.92400	0
02/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00900	0.01000	0
02/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.05400	7.97300	0
02/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00900	0.01000	0
02/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.10400	8.02300	0
02/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00800	0.01000	0
02/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.15300	8.07300	0
02/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00800	0.00900	0
02/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.20300	8.12200	0
02/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00800	0.00900	0
02/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.25300	8.17200	0
02/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.30300	8.22200	0
02/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00700	0.00900	0
02/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.35200	8.27200	0
02/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00700	0.00800	0
02/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.40200	8.32100	0
02/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00700	0.00800	0
02/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.45200	8.37100	0
02/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00700	0.00800	0
02/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.50200	8.42100	0
02/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.80900	8.73100	0
02/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.85900	8.78100	0
02/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.04200	8.96500	0
02/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.95900	8.88100	0
02/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.00900	8.93100	0
02/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.05900	8.98100	0
02/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.75900	9.68100	0
02/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.76090	11.85290	1,304
02/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.52700	3.61700	0
02/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.66900	3.76100	0
02/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.42700	3.51700	0
02/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.37700	3.46700	0
02/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.51900	3.61100	0
02/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.41900	3.51100	0
02/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.36900	3.46100	0
02/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.31900	3.41100	0
02/03/2010	£ / 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
02/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.22000	3.31200	0
02/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.17000	3.26200	0
02/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	2.92700	3.01700	0
02/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.87700	2.96700	0
02/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.02000	3.11200	0
02/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.97000	3.06200	0
02/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.92000	3.01200	0
02/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.87100	2.96300	0
02/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.82100	2.91300	0
02/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.77100	2.86300	0
02/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.72100	2.81300	0
02/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.67200	2.76300	0
02/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00300	0
02/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.62200	2.71400	0
02/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.57200	2.66400	0
02/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.52200	2.61400	0
02/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.47300	2.56500	0
02/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00500	0
02/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.42300	2.51500	0
02/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
02/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.37400	2.46500	0
02/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00600	0.00500	0
02/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.32400	2.41600	0
02/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.27400	2.36600	0
02/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.22500	2.31600	0
02/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00700	0.00600	0
02/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.17500	2.26700	0
02/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00700	0
02/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.12600	2.21700	0
02/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00800	0.00700	0
02/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.07700	2.16800	0
02/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00900	0.00800	0
02/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.02700	2.11900	0
02/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.00900	0
02/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.97800	2.06900	0
02/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01000	0.00900	0
02/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.92900	2.02000	0
02/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01100	0.01000	0
02/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.88000	1.97100	0
02/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01200	0.01100	0
02/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.83100	1.92200	0
02/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01300	0.01200	0
02/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.78200	1.87300	0
02/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01400	0.01300	0
02/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.73400	1.82400	0
02/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01600	0.01400	0
02/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.68500	1.77500	0
02/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01700	0.01500	0
02/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.63700	1.72700	0
02/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01900	0.01700	0
02/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.58800	1.67800	0
02/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.02000	0.01800	0
02/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.54000	1.63000	0
02/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02200	0.02000	0
02/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.49200	1.58200	0
02/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02400	0.02200	0
02/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.44400	1.53400	0
02/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02600	0.02400	0
02/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.39700	1.48600	0
02/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02900	0.02600	0
02/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.34900	1.43800	0
02/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.03100	0.02800	0
02/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.30200	1.39100	0
02/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.03400	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.25500	1.34400	0
02/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03700	0.03400	0
02/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.20800	1.29700	0
02/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.04000	0.03700	0
02/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.16200	1.25000	0
02/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04400	0.04000	0
02/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.11600	1.20300	0
02/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04800	0.04300	0
02/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.07000	1.15700	0
02/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.05200	0.04700	0
02/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.02700	1.11100	0
02/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05900	0.05100	0
02/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.98600	1.06600	0
02/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.06800	0.05600	0
02/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.94400	1.02400	0
02/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.07600	0.06400	0
02/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.90400	0.98200	0
02/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.08600	0.07200	0
02/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.86500	0.94100	0
02/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.09700	0.08100	0
02/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.82600	0.90100	0
02/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.10800	0.09100	0
02/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.78900	0.86200	0
02/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.12100	0.10200	0
02/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.75200	0.82400	0
02/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.13400	0.11400	0
02/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.71600	0.78700	0
02/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.14800	0.12700	0
02/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.68200	0.75100	0
02/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.16400	0.14100	0
02/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.64800	0.71500	0
02/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.18000	0.15500	0
02/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.61500	0.68100	0
02/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.19700	0.17100	0
02/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.58400	0.64800	0
02/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.21600	0.18800	0
02/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.55300	0.61600	0
02/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.23500	0.20600	0
02/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.52400	0.58400	0
02/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.25600	0.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.49600	0.55400	0
02/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.27800	0.24400	0
02/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.46800	0.52500	0
02/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.30000	0.26500	0
02/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.44200	0.49700	0
02/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.32400	0.28700	0
02/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.41700	0.47000	0
02/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.34900	0.31000	0
02/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.39300	0.44400	0
02/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.37500	0.33400	0
02/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.37300	0.42000	0
02/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.40500	0.36000	0
02/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.35400	0.39600	0
02/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.43600	0.38600	0
02/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.33600	0.37600	0
02/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.46800	0.41600	0
02/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.31900	0.35700	0
02/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.50100	0.44700	0
02/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.30300	0.34000	0
02/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.53500	0.48000	0
02/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.28800	0.32300	0
02/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.57000	0.51300	0
02/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.27400	0.30700	0
02/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.60600	0.54700	0
02/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.26000	0.29200	0
02/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.64200	0.58200	0
02/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.24700	0.27700	0
02/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.67900	0.61700	0
02/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.23500	0.26400	28
02/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.71700	0.65400	0
02/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.22400	0.25100	0
02/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.75600	0.69100	0
02/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.21300	0.23900	0
02/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.79500	0.72900	0
02/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.20300	0.22800	0
02/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.83500	0.76800	0
02/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.19300	0.21700	0
02/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.87500	0.80700	0
02/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.18400	0.20600	0
02/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.91600	0.84600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.17500	0.19700	0
02/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.95700	0.88700	0
02/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.16700	0.18800	0
02/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.99900	0.92800	0
02/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.16000	0.17900	8,032
02/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.04200	0.96900	0
02/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.15200	0.17100	0
02/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.08400	1.01100	0
02/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.14500	0.16300	0
02/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.12700	1.05300	0
02/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.13900	0.15600	0
02/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.17100	1.09600	0
02/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.13300	0.14900	0
02/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.21500	1.13900	0
02/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.31400	0.34500	0
02/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.23300	1.17200	0
02/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.12700	0.14200	0
02/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.25900	1.18200	0
02/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.30000	0.33100	0
02/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.26900	1.20800	0
02/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.12100	0.13600	0
02/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.30300	1.22600	0
02/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.31800	0.31700	0
02/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.33700	1.24400	0
02/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.11600	0.13000	0
02/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.34800	1.27000	0
02/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.11100	0.12500	0
02/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.39300	1.31500	0
02/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.10700	0.11900	0
02/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.43900	1.35900	0
02/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.10200	0.11400	0
02/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.48400	1.40400	0
02/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.09800	0.11000	0
02/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.53000	1.45000	0
02/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.09400	0.10500	0
02/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.57600	1.49500	0
02/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.09000	0.10100	0
02/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.62200	1.54100	0
02/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.08700	0.09700	0
02/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.66900	1.58700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.08300	0.09300	0
02/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.71500	1.63300	0
02/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.08000	0.08900	0
02/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.76200	1.67900	0
02/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.07700	0.08600	0
02/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.80900	1.72600	0
02/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.07400	0.08300	0
02/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.85600	1.77300	0
02/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.07200	0.08000	11,194
02/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.90400	1.82000	0
02/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.06900	0.07700	0
02/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.95100	1.86700	0
02/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.06700	0.07400	0
02/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.99900	1.91400	0
02/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.06400	0.07100	0
02/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.04600	1.96100	0
02/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.06000	0.06900	0
02/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.09200	2.00900	0
02/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.05700	0.06600	0
02/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.13900	2.05600	0
02/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.05400	0.06300	0
02/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.18600	2.10300	0
02/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.05000	0.05900	0
02/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.23200	2.14900	0
02/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.04700	0.05600	0
02/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.27900	2.19600	0
02/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.04500	0.05200	0
02/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.32700	2.24200	0
02/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.04200	0.04900	0
02/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.37400	2.28900	0
02/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.03900	0.04600	0
02/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.42100	2.33600	0
02/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.03700	0.04400	0
02/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.46900	2.38400	0
02/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.03500	0.04100	0
02/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.51700	2.43100	0
02/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.03300	0.03900	0
02/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.56500	2.47900	0
02/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03100	0.03600	0
02/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.61300	2.52600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.02900	0.03400	0
02/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.66100	2.57400	0
02/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.02700	0.03200	0
02/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.70900	2.62200	0
02/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.02500	0.03000	0
02/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.75700	2.67000	0
02/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.02400	0.02800	0
02/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.80600	2.71800	0
02/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.02200	0.02700	8,032
02/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.85400	2.76700	0
02/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	3.07300	2.98300	0
02/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.02000	0.02300	0
02/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.95200	2.86300	0
02/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.01800	0.02200	0
02/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.00000	2.91200	0
02/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.01700	0.02100	0
02/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.04900	2.96100	0
02/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.01600	0.01900	0
02/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.09800	3.00900	0
02/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.01500	0.01800	0
02/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.14700	3.05800	0
02/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.01400	0.01700	0
02/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.19600	3.10700	0
02/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.01300	0.01600	0
02/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.24500	3.15600	0
02/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.01300	0.01500	0
02/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.29500	3.20500	0
02/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.01200	0.01400	0
02/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.34400	3.25400	0
02/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.01100	0.01300	0
02/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.39300	3.30300	0
02/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.01000	0.01200	0
02/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.44200	3.35200	0
02/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.01000	0.01200	0
02/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.49200	3.40200	0
02/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00900	0.01100	0
02/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.54100	3.45100	0
02/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00800	0.01000	0
02/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.59000	3.50000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00800	0.01000	0
02/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.64000	3.55000	0
02/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00700	0.00900	0
02/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.68900	3.59900	0
02/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00700	0.00800	0
02/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.73900	3.64800	0
02/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00600	0.00800	0
02/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.78800	3.69800	0
02/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00600	0.00700	0
02/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.83800	3.74700	0
02/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00600	0.00700	0
02/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.88800	3.79700	0
02/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.93700	3.84600	0
02/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.98700	3.89600	0
02/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.03700	3.94600	0
02/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00500	0.00500	0
02/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.08700	3.99500	0
02/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00400	0.00500	0
02/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.13600	4.04500	0
02/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00400	0.00500	0
02/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.18600	4.09500	0
02/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00400	0.00500	0
02/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.23600	4.14500	0
02/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.28600	4.19400	0
02/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.33600	4.24400	0
02/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.38600	4.29400	0
02/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.43600	4.34400	0
02/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.48500	4.39400	0
02/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.53500	4.44400	0
02/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.58500	4.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.63500	4.54300	0
02/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.68500	4.59300	0
02/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.73500	4.64300	0
02/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.78500	4.69300	0
02/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.83500	4.74300	0
02/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.88500	4.79300	0
02/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.93400	4.84300	0
02/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.98400	4.89300	0
02/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.03400	4.94300	0
02/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.08400	4.99300	0
02/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.13400	5.04200	0
02/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.18400	5.09200	0
02/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.23400	5.14200	0
02/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.28400	5.19200	0
02/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.33400	5.24200	0
02/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.38400	5.29200	0
02/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.43400	5.34200	0
02/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.48400	5.39200	0
02/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.53400	5.44200	0
02/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.58400	5.49200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.63400	5.54200	0
02/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.68400	5.59200	0
02/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.73400	5.64200	0
02/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.78300	5.69200	0
02/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.83300	5.74200	0
02/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.88300	5.79200	0
02/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00200	11,194
02/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.93300	5.84200	0
02/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.98300	5.89100	0
02/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.03300	5.94100	0
02/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.08300	5.99100	0
02/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.13300	6.04100	0
02/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.18300	6.09100	0
02/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.23300	6.14100	0
02/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.28300	6.19100	0
02/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.33300	6.24100	0
02/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.38300	6.29100	0
02/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.43300	6.34100	0
02/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.48300	6.39100	0
02/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.53300	6.44100	0
02/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.58300	6.49100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.63300	6.54100	0
02/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.68300	6.59100	0
02/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.73300	6.64100	0
02/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.78300	6.69100	0
02/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.83300	6.74100	0
02/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.88300	6.79100	0
02/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.93300	6.84100	0
02/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.98300	6.89100	0
02/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.03300	6.94100	0
02/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.08300	6.99100	0
02/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.13300	7.04100	0
02/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.18300	7.09100	0
02/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.23300	7.14100	0
02/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.28300	7.19100	0
02/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.33300	7.24100	0
02/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.38300	7.29100	0
02/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.43300	7.34100	0
02/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.48300	7.39100	0
02/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.53300	7.44100	0
02/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.58300	7.49100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.63300	7.54100	0
02/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.68200	7.59100	0
02/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.73200	7.64100	0
02/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.78200	7.69100	0
02/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.83200	7.74100	0
02/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.88200	7.79100	0
02/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.93200	7.84000	0
02/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.98200	7.89000	0
02/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.03200	7.94000	0
02/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.08200	7.99000	0
02/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.13200	8.04000	0
02/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.18200	8.09000	0
02/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.23200	8.14000	0
02/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.28200	8.19000	0
02/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.33200	8.24000	0
02/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.38200	8.29000	0
02/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.43200	8.34000	0
02/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.48200	8.39000	0
02/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.53200	8.44000	0
02/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.58200	8.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.63200	8.54000	0
02/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.68200	8.59000	0
02/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.73200	8.64000	0
02/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.78200	8.69000	0
02/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.83200	8.74000	0
02/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	9.07300	8.98300	0
02/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.12300	9.03300	0
02/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.98200	8.89000	0
02/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.03200	8.94000	0
02/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.08200	8.99000	0
02/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.13200	9.04000	0
02/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.18200	9.09000	0
02/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.23200	9.14000	0
02/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.28200	9.19000	0
02/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.33200	9.24000	0
02/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.38200	9.29000	0
02/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.43200	9.34000	0
02/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.48200	9.39000	0
02/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.53200	9.44000	0
02/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.58200	9.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.63200	9.54000	0
02/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.68200	9.59000	0
02/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.73200	9.64000	0
02/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.78200	9.69000	0
02/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.83200	9.74000	0
02/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.88200	9.79000	0
02/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.93200	9.84000	0
02/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.98200	9.89000	0
02/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.03200	9.94000	0
02/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.08200	9.99000	0
02/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.13200	10.04000	0
02/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.18200	10.09000	0
02/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.23200	10.14000	0
02/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.28200	10.19000	0
02/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.33200	10.24000	0
02/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.38200	10.29000	0
02/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.43200	10.34000	0
02/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.48200	10.39000	0
02/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.53200	10.44000	0
02/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.58200	10.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.63200	10.54000	0
02/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.68200	10.59000	0
02/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.73200	10.64000	0
02/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.78200	10.69000	0
02/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08690	0.08780	0
02/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01702	0.01790	0
02/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00010	0
02/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00815	0.00876	0
02/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00125	0.00096	0
02/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00332	0.00355	0
02/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00642	0.00575	0
02/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.83580	10.96720	160
02/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.20700	3.33200	0
02/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.15700	3.28200	0
02/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.10700	3.23200	0
02/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.05700	3.18200	0
02/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.18600	3.31300	0
02/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.13600	3.26300	0
02/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.08600	3.21300	0
02/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.03600	3.16300	0
02/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.98600	3.11300	0
02/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.93600	3.06300	0
02/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.88600	3.01300	0
02/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.65700	2.78200	0
02/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.78700	2.91300	0
02/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
02/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.73700	2.86400	0
02/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.68700	2.81400	0
02/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.99800	3.12800	0
02/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01100	0
02/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.94800	3.07800	0
02/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01100	0
02/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.89900	3.02900	0
02/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01200	0
02/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.84900	2.97900	0
02/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01200	0
02/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.25700	2.38200	0
02/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.75000	2.88000	0
02/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01300	0
02/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.33800	2.46400	0
02/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00100	0
02/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.65200	2.78100	0
02/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01400	0
02/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.60200	2.73200	0
02/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01600	0.01500	0
02/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.18800	2.31500	0
02/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.13800	2.26500	0
02/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
02/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.45500	2.58400	0
02/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.01700	0
02/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.03900	2.16600	0
02/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.98900	2.11600	0
02/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.30700	2.43700	0
02/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02100	0.02000	0
02/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.89000	2.01600	0
02/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00300	0
02/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.65700	1.78200	0
02/03/2010	€ / R On 15-March-10	8.65	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
02/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.79100	1.91700	0
02/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00400	0
02/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.74100	1.86700	0
02/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00400	0
02/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.69200	1.81800	0
02/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00500	0
02/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.01300	2.14300	0
02/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02700	0.02600	0
02/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.96600	2.09400	0
02/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03000	0.02700	0
02/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.92000	2.04500	0
02/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03400	0.02800	0
02/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.87300	1.99800	0
02/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03700	0.03100	0
02/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.25700	1.38200	0
02/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.78100	1.90500	0
02/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04500	0.03800	0
02/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.34600	1.47200	0
02/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01000	0.00900	0
02/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.69100	1.81300	0
02/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05500	0.04600	0
02/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.64600	1.76700	0
02/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06000	0.05000	0
02/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.20000	1.32500	0
02/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01400	0.01200	0
02/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.15100	1.27600	0
02/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01500	0.01300	0
02/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.51400	1.63300	0
02/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07800	0.06600	0
02/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.05400	1.17900	0
02/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01800	0.01600	0
02/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.00600	1.13100	0
02/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02000	0.01800	0
02/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.38700	1.50200	0
02/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10100	0.08500	0
02/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.91600	1.03400	0
02/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03000	0.02100	0
02/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.65900	0.78400	0
02/03/2010	€ / R On 15-March-10	9.65	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
02/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.82900	0.94400	0
02/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04300	0.03100	0
02/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.78700	0.90100	0
02/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.05100	0.03800	0
02/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.74600	0.85800	0
02/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.06000	0.04500	0
02/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.14500	1.25400	0
02/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.15900	0.13700	0
02/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.11000	1.21400	0
02/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.17400	0.14700	0
02/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.07500	1.17500	0
02/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.18900	0.15800	0
02/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.04100	1.13900	0
02/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.20500	0.17200	0
02/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.27900	0.39800	0
02/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02200	0.01600	0
02/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.97500	1.07000	0
02/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.23900	0.20300	0
02/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.49200	0.58600	0
02/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.15600	0.12300	0
02/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.91300	1.00400	0
02/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.27700	0.23700	0
02/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.88300	0.97200	0
02/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.29700	0.25500	0
02/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.40300	0.48800	20
02/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.21700	0.17500	271
02/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.37600	0.45800	0
02/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.24000	0.19500	0
02/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.79800	0.88200	0
02/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.36200	0.31500	0
02/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.32600	0.40100	0
02/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.29000	0.23800	0
02/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.30300	0.37500	0
02/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.31700	0.26200	0
02/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.72000	0.79800	0
02/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.43400	0.38100	0
02/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.26600	0.32700	0
02/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.38000	0.31400	0
02/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.01600	0.04000	0
02/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.35900	0.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.23300	0.28800	0
02/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.44700	0.37500	0
02/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.21800	0.27000	0
02/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.48200	0.40700	0
02/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.20400	0.25300	0
02/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.51800	0.44000	0
02/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.58500	0.65200	0
02/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.59900	0.53500	0
02/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.56600	0.63100	0
02/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.63000	0.56400	0
02/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.54800	0.60900	0
02/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.66200	0.59200	0
02/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.53100	0.59100	0
02/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.69500	0.62400	0
02/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00200	0.00700	0
02/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.74500	0.62500	0
02/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.49800	0.55500	0
02/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.76200	0.68800	0
02/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.13000	0.16300	0
02/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.79400	0.70000	0
02/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.46800	0.52100	0
02/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.83200	0.75400	0
02/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.45400	0.50500	0
02/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.86800	0.78800	0
02/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.10800	0.13500	25
02/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.92200	0.82200	0
02/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.10100	0.12700	0
02/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.96500	0.86400	0
02/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.41400	0.46100	0
02/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.97800	0.89400	0
02/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.09000	0.11300	0
02/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.05400	0.95000	0
02/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.08500	0.10700	0
02/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.09900	0.99400	0
02/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.37800	0.42200	0
02/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.09200	1.00500	0
02/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.07500	0.09500	0
02/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.18900	1.08200	0
02/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.34300	1.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.21000	0.23900	0
02/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.21200	1.11400	0
02/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.06700	0.08500	0
02/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.28100	1.17200	0
02/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.06400	0.08000	0
02/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.32800	1.21700	0
02/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.06000	0.07600	0
02/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.37400	1.26300	0
02/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.31800	0.35500	0
02/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.33200	1.23800	0
02/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.31000	0.34500	0
02/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.37400	1.27800	0
02/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.30100	0.33600	0
02/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.41500	1.31900	0
02/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.29300	0.32700	0
02/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.45700	1.36000	0
02/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.28500	0.31800	0
02/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.49900	1.40100	0
02/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.27800	0.30900	0
02/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.54200	1.44200	0
02/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.04200	0.05300	0
02/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.70600	1.59000	0
02/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.26400	0.29300	0
02/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.62800	1.52600	0
02/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.25700	0.28600	0
02/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.67100	1.56900	0
02/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	2.04300	1.91800	0
02/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.23800	0.26500	0
02/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.80200	1.69800	0
02/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.19300	2.06800	0
02/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.22100	0.24600	0
02/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.93500	1.82900	0
02/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
02/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.29300	2.16800	0
02/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.39300	2.26800	0
02/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.44300	2.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.49300	2.36800	0
02/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.19200	0.21400	0
02/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.20600	2.09700	0
02/03/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.59300	2.46800	0
02/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.18300	0.20400	0
02/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.29700	2.18700	0
02/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.69300	2.56800	0
02/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.74300	2.61800	0
02/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.79300	2.66800	0
02/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.84300	2.71800	0
02/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.89300	2.76800	0
02/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.94300	2.81800	0
02/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00900	0.01200	0
02/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.82300	2.69900	0
02/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00800	0.01200	0
02/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.87200	2.74900	0
02/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00800	0.01100	0
02/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.92200	2.79800	0
02/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00700	0.01000	0
02/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.97100	2.84700	0
02/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00700	0.00900	0
02/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.02100	2.89600	0
02/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00600	0.00900	0
02/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.07000	2.94600	0
02/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00600	0.00800	0
02/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.12000	2.99500	0
02/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.34300	3.21800	0
02/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00500	0.00700	0
02/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.21900	3.09400	0
02/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.26900	3.14300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00400	0.00600	0
02/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.31800	3.19300	0
02/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.12000	0.13400	0
02/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.13400	3.01700	0
02/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.11800	0.13100	0
02/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.18200	3.06400	0
02/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.11500	0.12800	0
02/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.22900	3.11100	0
02/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.11300	0.12600	0
02/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.27700	3.15900	0
02/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.74300	3.61800	0
02/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.10800	0.12100	0
02/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.37200	3.25400	0
02/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.66600	3.54000	0
02/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.10400	0.11600	0
02/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.46800	3.34900	0
02/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.10200	0.11400	0
02/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.51600	3.39700	0
02/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	4.04300	3.91800	0
02/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.09600	0.10700	0
02/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.66000	3.54000	0
02/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.19300	4.06800	0
02/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.09100	0.10100	0
02/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.80500	3.68400	0
02/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.39300	4.26800	0
02/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.44300	4.31800	0
02/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.49300	4.36800	0
02/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.08200	0.09100	0
02/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.09600	3.97400	0
02/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.59300	4.46800	0
02/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.07900	0.08800	0
02/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.19300	4.07100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.69300	4.56800	0
02/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.74300	4.61800	0
02/03/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.79300	4.66800	0
02/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.84300	4.71800	0
02/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.89300	4.76800	0
02/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.94300	4.81800	0
02/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.81500	4.68800	0
02/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.86500	4.73800	0
02/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.91500	4.78800	0
02/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.96500	4.83800	0
02/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.01500	4.88800	0
02/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.06500	4.93800	0
02/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.11500	4.98800	0
02/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.34300	5.21800	0
02/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.21500	5.08800	0
02/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.26400	5.13800	0
02/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.31400	5.18800	0
02/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.05400	0.06100	0
02/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.06800	4.94400	0
02/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.05300	0.05900	0
02/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.11700	4.99200	0
02/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.05200	0.05800	0
02/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.16600	5.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.05100	0.05700	0
02/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.21500	5.09000	0
02/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.74300	5.61800	0
02/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.04900	0.05500	0
02/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.31300	5.18800	0
02/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.66400	5.53700	0
02/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.04700	0.05300	0
02/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.41100	5.28600	0
02/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.04600	0.05200	0
02/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.46000	5.33500	0
02/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.04400	0.04900	0
02/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.60800	5.48200	0
02/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.04200	0.04700	0
02/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.75600	5.63000	0
02/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.03800	0.04200	0
02/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.05200	5.92500	0
02/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.03500	0.04100	0
02/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.14900	6.02400	0
02/03/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.79300	6.66800	0
02/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.84300	6.71800	0
02/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.89300	6.76800	0
02/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.94300	6.81800	0
02/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.81400	6.68700	0
02/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.86400	6.73700	0
02/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.91400	6.78700	0
02/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.96400	6.83700	0
02/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.01400	6.88700	0
02/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.06400	6.93700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.11400	6.98700	0
02/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.34300	7.21800	0
02/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.21400	7.08700	0
02/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.26400	7.13700	0
02/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.31400	7.18700	0
02/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.02100	0.02500	0
02/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.03500	6.90800	0
02/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.02000	0.02400	0
02/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.08400	6.95700	0
02/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.02000	0.02400	0
02/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.13400	7.00700	0
02/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.01900	0.02300	0
02/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.18300	7.05600	0
02/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.74300	7.61800	0
02/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.01800	0.02200	0
02/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.28200	7.15500	0
02/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.66400	7.53700	0
02/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.01700	0.02100	0
02/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.38100	7.25400	0
02/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.01700	0.02000	0
02/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.43100	7.30300	0
02/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.01500	0.01900	0
02/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.57900	7.45200	0
02/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.01400	0.01700	0
02/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.72800	7.60000	0
02/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.01200	0.01500	0
02/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.02600	7.89800	0
02/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.01100	0.01400	0
02/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.12500	7.99700	0
02/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.79300	8.66800	0
02/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.84300	8.71800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.89300	8.76800	0
02/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.94300	8.81800	0
02/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.81400	8.68700	0
02/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.86400	8.73700	0
02/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.91400	8.78700	0
02/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.96400	8.83700	0
02/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.01400	8.88700	0
02/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.06400	8.93700	0
02/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.11400	8.98700	0
02/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.34300	9.21800	0
02/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.21400	9.08700	0
02/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.26400	9.13700	0
02/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.31400	9.18700	0
02/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00600	0.00800	0
02/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.02000	8.89100	0
02/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00600	0.00800	0
02/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.07000	8.94100	0
02/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00600	0.00800	0
02/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.12000	8.99100	0
02/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00600	0.00700	0
02/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.17000	9.04000	0
02/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.74300	9.61800	0
02/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00500	0.00700	0
02/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.26900	9.14000	0
02/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.66400	9.53700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00500	0.00700	0
02/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.36900	9.24000	0
02/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.41900	9.28900	0
02/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00400	0.00600	0
02/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.56800	9.43900	0
02/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00400	0.00500	0
02/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.71800	9.58800	0
02/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.01700	9.88700	0
02/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.11700	9.98700	0
02/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96400	6.96940	4,490
02/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.46900	4.47200	0
02/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.41900	4.42200	0
02/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.41800	4.42300	0
02/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.36800	4.37300	0
02/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.31800	4.32300	0
02/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.26800	4.27300	0
02/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.16900	4.17200	0
02/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.16800	4.17300	0
02/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.11800	4.12300	0
02/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.06800	4.07300	0
02/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.01800	4.02300	0
02/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.96800	3.97300	0
02/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.91800	3.92300	0
02/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.86800	3.87300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.81800	3.82300	0
02/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.76800	3.77300	0
02/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.71800	3.72300	0
02/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.66800	3.67300	0
02/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.46900	3.47200	0
02/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.41900	3.42200	0
02/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.41800	3.42300	0
02/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.36800	3.37300	0
02/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.31800	3.32300	0
02/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.26800	3.27300	0
02/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.16900	3.17200	0
02/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.16800	3.17300	0
02/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.11800	3.12300	0
02/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.06800	3.07300	0
02/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.01800	3.02300	0
02/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.96800	2.97300	0
02/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.91800	2.92300	0
02/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.86800	2.87300	0
02/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.81800	2.82300	0
02/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.76800	2.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.71800	2.72300	0
02/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.66800	2.67300	0
02/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.46900	2.47200	0
02/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.41900	2.42200	0
02/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.41800	2.42400	0
02/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.36800	2.37400	0
02/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.31800	2.32400	0
02/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.26800	2.27400	0
02/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.16900	2.17200	0
02/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.16800	2.17400	0
02/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.11800	2.12400	0
02/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.06800	2.07400	0
02/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.01900	2.02400	0
02/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.96900	1.97400	0
02/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.91900	1.92400	0
02/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.86900	1.87400	0
02/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.81900	1.82500	0
02/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.76900	1.77500	0
02/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.71900	1.72500	0
02/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.66900	1.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.46900	1.47200	0
02/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.41900	1.42200	0
02/03/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42100	1.42600	0
02/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
02/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37100	1.37700	0
02/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32200	1.32700	0
02/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00400	0
02/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.27200	1.27800	0
02/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00400	0.00500	0
02/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.16900	1.17200	0
02/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.17300	1.17900	0
02/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00500	0.00600	0
02/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.12400	1.12900	0
02/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.07500	1.08000	0
02/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00700	0.00700	0
02/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.02500	1.03100	0
02/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00700	0.00800	0
02/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.97700	0.98300	0
02/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00900	0.01000	0
02/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.93000	0.93500	0
02/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01200	0.01200	0
02/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.88200	0.88800	0
02/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01400	0.01500	0
02/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.83600	0.84100	0
02/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
02/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.78900	0.79500	0
02/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02100	0.02200	0
02/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.74400	0.74900	0
02/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02600	0.02600	0
02/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.69900	0.70500	0
02/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03100	0.03200	0
02/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.57000	0.57400	0
02/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.52000	0.52400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
02/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.47100	0.47500	0
02/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00200	0.00300	0
02/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.42200	0.42600	0
02/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
02/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.49100	0.49600	0
02/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07300	0.07300	0
02/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.45200	0.45800	0
02/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08400	0.08500	0
02/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.41600	0.42100	0
02/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.09800	0.09800	0
02/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.38100	0.38500	0
02/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11300	0.11200	0
02/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.34700	0.35200	0
02/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.12900	0.12900	0
02/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.31500	0.31900	0
02/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14700	0.14600	0
02/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.28500	0.28900	0
02/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16700	0.16600	0
02/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.25600	0.26000	0
02/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.18800	0.18700	0
02/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.22900	0.23300	0
02/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.21100	0.21000	0
02/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.34100	0.34500	0
02/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.28400	0.28300	0
02/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.20900	0.21300	0
02/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.24100	0.24000	0
02/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.19000	0.19400	0
02/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27200	0.27100	0
02/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.17300	0.17700	0
02/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30500	0.30400	0
02/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.15800	0.16100	0
02/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.34000	0.33800	0
02/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.14400	0.14700	0
02/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.37600	0.37400	0
02/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.13100	0.13400	0
02/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.41300	0.41100	0
02/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.11900	0.12200	0
02/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.45100	0.44900	0
02/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.53100	1.52800	0
02/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.58100	1.57800	0
02/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.01700	0.01800	0
02/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.59900	1.59500	0
02/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.01600	0.01700	0
02/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.64800	1.64400	0
02/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.01500	0.01600	0
02/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.69700	1.69300	0
02/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01400	0.01500	0
02/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.74600	1.74200	0
02/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.83100	1.82800	0
02/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01300	0.01300	0
02/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.84500	1.84000	0
02/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01200	0.01300	0
02/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.89400	1.89000	0
02/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01200	0.01200	0
02/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.94400	1.93900	0
02/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01100	0.01200	0
02/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.99300	1.98900	0
02/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01000	0.01100	0
02/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.04200	2.03800	0
02/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00900	0.01000	0
02/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.09100	2.08700	0
02/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00800	0.00900	0
02/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.14000	2.13600	0
02/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00800	0.00800	0
02/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.19000	2.18500	0
02/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00700	0.00700	0
02/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.23900	2.23400	0
02/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00700	0.00700	0
02/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.28900	2.28400	0
02/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00600	0.00600	0
02/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.33800	2.33300	0
02/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.53100	3.52800	0
02/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.58100	3.57800	0
02/03/2010	AU\$ / R On 14-June-10	10.50	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
02/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.58300	3.57800	0
02/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63300	3.62800	0
02/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68300	3.67800	0
02/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73300	3.72800	0
02/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.83100	3.82800	0
02/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.83300	3.82800	0
02/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.88300	3.87800	0
02/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.93200	3.92700	0
02/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.98200	3.97700	0
02/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.03200	4.02700	0
02/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.08200	4.07700	0
02/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.13200	4.12700	0
02/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.18200	4.17700	0
02/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.23200	4.22700	0
02/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.28200	4.27700	0
02/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.33200	4.32700	0
02/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.53100	5.52800	0
02/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.58100	5.57800	0
02/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.58200	5.57700	0
02/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.63200	5.62700	0
02/03/2010	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
02/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.68200	5.67700	0
02/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.73200	5.72700	0
02/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.83100	5.82800	0
02/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.83200	5.82700	0
02/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.88200	5.87700	0
02/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.93200	5.92700	0
02/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.98200	5.97700	0
02/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.03200	6.02700	0
02/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.08200	6.07700	0
02/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.13200	6.12700	0
02/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.18200	6.17700	0
02/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.23200	6.22700	0
02/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.28200	6.27700	0
02/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.33200	6.32700	0
02/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.53100	7.52800	0
02/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.58100	7.57800	0
02/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.58200	7.57700	0
02/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.63200	7.62700	0
02/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.68200	7.67700	0
02/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.73200	7.72700	0
02/03/2010	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
02/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.83100	7.82800	0
02/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.83200	7.82700	0
02/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.88200	7.87700	0
02/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.93200	7.92700	0
02/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.98200	7.97700	0
02/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.03200	8.02700	0
02/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.08200	8.07700	0
02/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.13200	8.12700	0
02/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.18200	8.17700	0
02/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.23200	8.22700	0
02/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.28200	8.27700	0
02/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.33200	8.32700	0
Futures Open Interest							374,931.00
Options Open Interest							432,622.00
Total							807,553.00