



Currency Futures & Options Weekly Statistics

From: 05/04/2010 To: 06/04/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.70250	7.70700	0
06/04/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.53900	4.54200	0
06/04/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.85600	3.85900	0
06/04/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.75600	3.75900	0
06/04/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.70600	3.70900	0
06/04/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.77300	3.77600	0
06/04/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.72300	3.72600	0
06/04/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.67300	3.67600	0
06/04/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.73900	3.74200	0
06/04/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.68900	3.69200	0
06/04/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.63900	3.64200	0
06/04/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.58900	3.59200	0
06/04/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.53900	3.54200	0
06/04/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.48900	3.49200	0
06/04/2010	\$ / R On 13-December-10	4.10	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
06/04/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.43900	3.44200	0
06/04/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.38900	3.39200	0
06/04/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.33900	3.34200	0
06/04/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.28900	3.29300	0
06/04/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.23900	3.24300	0
06/04/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.18900	3.19300	0
06/04/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.13900	3.14300	0
06/04/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.08900	3.09300	0
06/04/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.80600	2.80900	0
06/04/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.75600	2.75900	0
06/04/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.70600	2.70900	0
06/04/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.77300	2.77600	0
06/04/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.72400	2.72700	0
06/04/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.67400	2.67700	0
06/04/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.74000	2.74400	0
06/04/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.69000	2.69400	0
06/04/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.64100	2.64400	0
06/04/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
06/04/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.59100	2.59400	0
06/04/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
06/04/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.54100	2.54400	0
06/04/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
06/04/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.49100	2.49500	0
06/04/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.44100	2.44500	0
06/04/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.39200	2.39500	0
06/04/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00400	0.00300	0
06/04/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.34200	2.34600	0
06/04/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.29200	2.29600	0
06/04/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.24300	2.24600	0
06/04/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00500	0.00400	0
06/04/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.19300	2.19700	0
06/04/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.14300	2.14700	0
06/04/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.09400	2.09800	0
06/04/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
06/04/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.80600	1.80900	0
06/04/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.75700	1.75900	0
06/04/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.70700	1.70900	0
06/04/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
06/04/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.77600	1.77900	0
06/04/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.72600	1.73000	0
06/04/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.67700	1.68000	0
06/04/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.74900	1.75300	0
06/04/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01100	0.01100	0
06/04/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.70000	1.70400	0
06/04/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01200	0.01200	0
06/04/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.65100	1.65600	0
06/04/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01300	0.01400	0
06/04/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.60300	1.60700	0
06/04/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
06/04/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.55400	1.55900	0
06/04/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
06/04/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.50600	1.51000	0
06/04/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.45800	1.46200	0
06/04/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02000	0.02000	0
06/04/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.41000	1.41400	0
06/04/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02200	0.02200	0
06/04/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.36200	1.36700	0
06/04/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02400	0.02500	0
06/04/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.31400	1.31900	0
06/04/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02600	0.02700	0
06/04/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.26700	1.27200	0
06/04/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02900	0.03000	0
06/04/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.21900	1.22500	0
06/04/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03100	0.03300	0
06/04/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.17300	1.17800	0
06/04/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03500	0.03600	0
06/04/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.12600	1.13200	0
06/04/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03800	0.04000	0
06/04/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.81400	0.81800	0
06/04/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.76600	0.77000	0
06/04/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.71800	0.72300	0
06/04/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.80900	0.81600	0
06/04/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03600	0.04000	0
06/04/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.76600	0.77300	0
06/04/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04300	0.04700	0
06/04/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.72400	0.73200	0
06/04/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05100	0.05600	0
06/04/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.83000	0.83700	0
06/04/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09200	0.09500	0
06/04/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.79200	0.79900	0
06/04/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10400	0.10700	0
06/04/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.75500	0.76300	0
06/04/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11700	0.12100	0
06/04/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.71900	0.72700	0
06/04/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.13100	0.13500	0
06/04/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.68400	0.69200	0
06/04/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.14600	0.15000	0
06/04/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.65100	0.65900	0
06/04/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.16300	0.16700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.61800	0.62700	0
06/04/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18000	0.18500	0
06/04/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.58700	0.59500	0
06/04/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.19900	0.20300	0
06/04/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.55700	0.56500	0
06/04/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.21900	0.22300	0
06/04/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.52800	0.53600	0
06/04/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24000	0.24400	0
06/04/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.50000	0.50800	0
06/04/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26200	0.26600	0
06/04/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.47300	0.48200	0
06/04/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28500	0.29000	0
06/04/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.44700	0.45600	0
06/04/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30900	0.31400	0
06/04/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.42300	0.43100	0
06/04/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.33500	0.33900	0
06/04/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.09700	0.10600	1,430
06/04/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.29100	0.29700	0
06/04/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.23700	0.24800	100
06/04/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.36400	0.37200	0
06/04/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.07200	0.08000	100
06/04/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.36600	0.37100	0
06/04/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.20600	0.21600	0
06/04/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.43300	0.44000	0
06/04/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.19200	0.20200	0
06/04/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.46900	0.47600	0
06/04/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.30700	0.31600	0
06/04/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.51900	0.52400	0
06/04/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.29200	0.30100	0
06/04/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.55400	0.55900	0
06/04/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.27800	0.28600	0
06/04/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.59000	0.59400	0
06/04/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.39900	0.40500	0
06/04/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.64700	0.64800	0
06/04/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.38000	0.38500	0
06/04/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.67800	0.67800	0
06/04/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.36100	0.36700	0
06/04/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.70900	0.71000	0
06/04/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.22900	0.23700	0
06/04/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.74100	0.74500	0

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06/04/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.21800	0.22600	4,400
06/04/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.78000	0.78400	0
06/04/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.20800	0.21600	0
06/04/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.82000	0.82400	0
06/04/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.19800	0.20600	0
06/04/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.86000	0.86400	0
06/04/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.18900	0.19700	0
06/04/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.90100	0.90500	0
06/04/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.18100	0.18800	0
06/04/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.94300	0.94600	0
06/04/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.17300	0.18000	0
06/04/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.98500	0.98800	0
06/04/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.16500	0.17300	0
06/04/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.02700	1.03100	0
06/04/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.25100	0.25600	30,000
06/04/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.04900	1.04900	0
06/04/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.15200	0.15900	0
06/04/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.11400	1.11700	0
06/04/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.14500	0.15200	117
06/04/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.15700	1.16000	0
06/04/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.29800	1.29600	0
06/04/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.05700	0.06300	3,000
06/04/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.28400	1.28700	0
06/04/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.39700	1.39500	0
06/04/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.44700	1.44400	0
06/04/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.49600	1.49400	0
06/04/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.54600	1.54400	0
06/04/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.59600	1.59300	0
06/04/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.04200	0.04700	0
06/04/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.56900	1.57100	0
06/04/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10200	0.10700	0
06/04/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.56400	1.56500	0
06/04/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.09800	0.10400	330
06/04/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.61000	1.61200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.03600	0.04100	0
06/04/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.71300	1.71500	0
06/04/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.09100	0.09700	0
06/04/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.70300	1.70500	0
06/04/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.89500	1.89200	0
06/04/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.03200	0.03600	0
06/04/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.85900	1.86000	0
06/04/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.99500	1.99200	0
06/04/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00100	26,596
06/04/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	2.04500	2.04200	0
06/04/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	2.09500	2.09200	0
06/04/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07500	0.08000	0
06/04/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.98700	1.98800	0
06/04/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07200	0.07700	0
06/04/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.03400	2.03500	0
06/04/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.24400	2.24200	0
06/04/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.29400	2.29200	0
06/04/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.01900	0.02200	0
06/04/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.24600	2.24600	0
06/04/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01700	0.02000	0
06/04/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.29400	2.29400	0
06/04/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01600	0.01900	0
06/04/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.34300	2.34300	0
06/04/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05800	0.06200	0
06/04/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.32000	2.32000	0
06/04/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05500	0.06000	0
06/04/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.36700	2.36800	0
06/04/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05300	0.05800	0
06/04/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.41500	2.41600	0
06/04/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05100	0.05600	300
06/04/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.46300	2.46400	0
06/04/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05000	0.05400	0
06/04/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.51200	2.51200	0
06/04/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04800	0.05200	0
06/04/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.56000	2.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04600	0.05000	0
06/04/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.60800	2.60800	0
06/04/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04400	0.04900	0
06/04/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.65600	2.65700	0
06/04/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04300	0.04700	0
06/04/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.70500	2.70500	0
06/04/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04100	0.04500	0
06/04/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.75300	2.75300	0
06/04/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04000	0.04400	0
06/04/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.80200	2.80200	0
06/04/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03900	0.04300	0
06/04/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.85100	2.85100	0
06/04/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03700	0.04100	0
06/04/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.89900	2.89900	0
06/04/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08800	0.09100	30,000
06/04/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.88600	2.88400	0
06/04/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.19400	3.19100	0
06/04/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.24400	3.24100	0
06/04/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.29400	3.29100	0
06/04/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.34400	3.34100	0
06/04/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.39400	3.39100	0
06/04/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.44400	3.44100	0
06/04/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.64400	3.64100	0
06/04/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02600	0.02900	0
06/04/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.48800	3.48700	0
06/04/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.74400	3.74100	0
06/04/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.79400	3.79100	0
06/04/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.84400	3.84100	0
06/04/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.89400	3.89100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.94400	3.94100	0
06/04/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.99400	3.99100	0
06/04/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	4.04400	4.04100	0
06/04/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	4.09400	4.09100	0
06/04/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	4.14400	4.14100	0
06/04/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.19400	4.19100	0
06/04/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.24400	4.24100	0
06/04/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.29400	4.29100	0
06/04/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.22800	4.22500	0
06/04/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.27800	4.27500	0
06/04/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.32800	4.32500	0
06/04/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01400	0.01600	0
06/04/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.27600	4.27400	0
06/04/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01300	0.01500	0
06/04/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.32500	4.32300	0
06/04/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.37400	4.37200	0
06/04/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01200	0.01300	0
06/04/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.42400	4.42100	0
06/04/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01100	0.01300	0
06/04/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.47300	4.47100	0
06/04/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01000	0.01200	0
06/04/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.52200	4.52000	0
06/04/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.57200	4.56900	0
06/04/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00900	0.01100	0
06/04/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.62100	4.61900	0
06/04/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.67100	4.66800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.72000	4.71700	0
06/04/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00800	0.00900	0
06/04/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.77000	4.76700	0
06/04/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.81900	4.81600	0
06/04/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00700	0.00800	0
06/04/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.86900	4.86600	0
06/04/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.91800	4.91500	0
06/04/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.19400	5.19100	0
06/04/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.24400	5.24100	0
06/04/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.29400	5.29100	0
06/04/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.34400	5.34100	0
06/04/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.39400	5.39100	0
06/04/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.44400	5.44100	0
06/04/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.64400	5.64100	0
06/04/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.46500	5.46100	0
06/04/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.74400	5.74100	0
06/04/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.79400	5.79100	0
06/04/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.84400	5.84100	0
06/04/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.94400	5.94100	0
06/04/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.99400	5.99100	0
06/04/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	6.04400	6.04100	0
06/04/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	6.09400	6.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	6.14400	6.14100	0
06/04/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.24400	6.24100	0
06/04/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.29400	6.29100	0
06/04/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.22700	6.22400	0
06/04/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.27700	6.27400	0
06/04/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.32700	6.32400	0
06/04/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.26300	6.25900	0
06/04/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.31300	6.30900	0
06/04/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.36300	6.35900	0
06/04/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.41300	6.40900	0
06/04/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.46300	6.45900	0
06/04/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.51300	6.50900	0
06/04/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.56300	6.55900	0
06/04/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.61300	6.60900	0
06/04/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.66300	6.65900	0
06/04/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.71300	6.70900	0
06/04/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.76300	6.75900	0
06/04/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.81300	6.80900	0
06/04/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.86300	6.85900	0
06/04/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.91300	6.90900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.19400	7.19100	0
06/04/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.24400	7.24100	0
06/04/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.34400	7.34100	0
06/04/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.39400	7.39100	0
06/04/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.44400	7.44100	0
06/04/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.46300	7.45900	0
06/04/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	8.14400	8.14100	0
06/04/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.24400	8.24100	0
06/04/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.29400	8.29100	0
06/04/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.22700	8.22400	0
06/04/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.27700	8.27400	0
06/04/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.32700	8.32400	0
06/04/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.26200	8.25800	0
06/04/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.31200	8.30800	0
06/04/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.36200	8.35800	0
06/04/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.41200	8.40800	0
06/04/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.46200	8.45800	0
06/04/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.51200	8.50800	0
06/04/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.56200	8.55800	0
06/04/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.61200	8.60800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.66200	8.65800	0
06/04/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.71200	8.70800	0
06/04/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.76200	8.75800	0
06/04/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.81200	8.80800	0
06/04/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.86200	8.85800	0
06/04/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.91200	8.90800	0
06/04/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.19400	9.19100	0
06/04/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.24400	9.24100	0
06/04/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.34400	9.34100	0
06/04/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.39400	9.39100	0
06/04/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.44400	9.44100	0
06/04/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	10.14400	10.14100	0
06/04/2010	£ / R On 13-December-10			Foreign Exchange Future	11.51690	11.57600	8
06/04/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.27400	3.33300	0
06/04/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.12400	3.18300	0
06/04/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.02400	3.08300	0
06/04/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.97400	3.03300	0
06/04/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.92400	2.98300	0
06/04/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.82400	2.88300	0
06/04/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.77400	2.83300	0
06/04/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.62400	2.68300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.57400	2.63300	0
06/04/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.52400	2.58300	0
06/04/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.47400	2.53300	0
06/04/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.42400	2.48300	0
06/04/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.37500	2.43300	0
06/04/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.32500	2.38300	0
06/04/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.27500	2.33300	0
06/04/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.22500	2.28400	0
06/04/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.17500	2.23400	0
06/04/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.12500	2.18400	0
06/04/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.07500	2.13400	0
06/04/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.02600	2.08400	0
06/04/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.97600	2.03400	0
06/04/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.92600	1.98500	0
06/04/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.87600	1.93500	0
06/04/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.82600	1.88500	0
06/04/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.77700	1.83500	0
06/04/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.72700	1.78500	0
06/04/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.67700	1.73600	0
06/04/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.62700	1.68600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.57800	1.63600	0
06/04/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.52800	1.58700	0
06/04/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.47900	1.53700	0
06/04/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.42900	1.48800	0
06/04/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.38000	1.43800	0
06/04/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00600	0.00600	0
06/04/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.33000	1.38900	0
06/04/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.28100	1.33900	0
06/04/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00700	0.00700	0
06/04/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.23200	1.29000	0
06/04/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00800	0.00800	0
06/04/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.18300	1.24100	0
06/04/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00900	0.00900	0
06/04/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.13400	1.19200	0
06/04/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01000	0.01000	0
06/04/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.08500	1.14300	0
06/04/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.01100	0
06/04/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.03600	1.09400	0
06/04/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01200	0
06/04/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.98900	1.04500	0
06/04/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
06/04/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.94200	0.99700	0
06/04/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01800	0.01500	0
06/04/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.89500	0.95000	0
06/04/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02100	0.01800	0
06/04/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.84900	0.90300	0
06/04/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02500	0.02100	0
06/04/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.80400	0.85800	0
06/04/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03000	0.02600	0
06/04/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.76000	0.81200	0
06/04/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03600	0.03000	0
06/04/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.71600	0.76800	0
06/04/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04200	0.03600	0
06/04/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.67300	0.72500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04900	0.04300	0
06/04/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.63100	0.68200	0
06/04/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05700	0.05000	0
06/04/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.59000	0.64000	0
06/04/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.06600	0.05800	0
06/04/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.55100	0.60000	0
06/04/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.07700	0.06800	0
06/04/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.51200	0.56000	0
06/04/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.08800	0.07800	0
06/04/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.47500	0.52200	0
06/04/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.10100	0.09000	0
06/04/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.43900	0.48500	0
06/04/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.11500	0.10300	0
06/04/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.40500	0.45000	0
06/04/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.13100	0.11800	0
06/04/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.37200	0.41600	0
06/04/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.14800	0.13400	0
06/04/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.34000	0.38300	0
06/04/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.16600	0.15100	0
06/04/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.31000	0.35200	0
06/04/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.18600	0.17000	0
06/04/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.28200	0.32200	0
06/04/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.20800	0.19000	0
06/04/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.25500	0.29400	0
06/04/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.23100	0.21200	0
06/04/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.23500	0.26800	0
06/04/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.26100	0.23600	0
06/04/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.21600	0.24300	0
06/04/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.29200	0.26100	0
06/04/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.19900	0.22400	0
06/04/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.32500	0.29200	0
06/04/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.18300	0.20600	0
06/04/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.35900	0.32400	0
06/04/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.16900	0.19000	0
06/04/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.39500	0.35800	0
06/04/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.15500	0.17500	0
06/04/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.43100	0.39300	0
06/04/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.14300	0.16200	0
06/04/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.46900	0.43000	0
06/04/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.13200	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.50800	0.46700	0
06/04/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.12200	0.13800	0
06/04/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.54800	0.50600	0
06/04/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.11200	0.12700	0
06/04/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.58800	0.54500	0
06/04/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.10400	0.11800	0
06/04/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.63000	0.58600	0
06/04/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.09600	0.10900	0
06/04/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.67200	0.62700	0
06/04/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.08900	0.10100	0
06/04/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.71500	0.66900	0
06/04/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.08200	0.09300	0
06/04/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.75800	0.71100	0
06/04/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.07600	0.08700	0
06/04/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.80200	0.75500	0
06/04/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.07100	0.08000	0
06/04/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.84700	0.79800	0
06/04/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.06500	0.07500	0
06/04/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.89100	0.84300	0
06/04/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.06100	0.06900	28
06/04/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.93700	0.88700	0
06/04/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.05700	0.06500	0
06/04/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.98300	0.93300	0
06/04/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.05300	0.06000	0
06/04/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.02900	0.97800	0
06/04/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.04900	0.05600	0
06/04/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.07500	1.02400	0
06/04/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.04600	0.05300	0
06/04/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.12200	1.07100	0
06/04/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.04300	0.04900	0
06/04/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.16900	1.11700	0
06/04/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.04000	0.04600	0
06/04/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.21600	1.16400	0
06/04/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.03800	0.04300	0
06/04/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.26400	1.21100	0
06/04/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.03500	0.04000	8,032
06/04/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.31100	1.25800	0
06/04/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.03300	0.03800	0
06/04/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.35900	1.30600	0
06/04/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.03100	0.03600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.40700	1.35400	0
06/04/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.02900	0.03400	0
06/04/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.45500	1.40200	0
06/04/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.02800	0.03200	0
06/04/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.50400	1.45000	0
06/04/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.13200	0.14900	0
06/04/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.48600	1.44400	0
06/04/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.12400	0.14100	0
06/04/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.52800	1.48600	0
06/04/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11700	0.13300	0
06/04/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.57100	1.52800	0
06/04/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.02200	0.02500	0
06/04/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.69800	1.64300	0
06/04/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.02100	0.02400	0
06/04/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.74700	1.69200	0
06/04/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.02000	0.02300	0
06/04/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.79600	1.74100	0
06/04/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.01900	0.02200	0
06/04/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.84500	1.79000	0
06/04/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.01800	0.02100	0
06/04/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.89400	1.83900	0
06/04/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.01700	0.02000	0
06/04/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.94300	1.88800	0
06/04/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.01600	0.01900	0
06/04/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.99200	1.93700	0
06/04/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.01500	0.01800	0
06/04/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.04100	1.98600	0
06/04/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.01400	0.01700	0
06/04/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.09000	2.03500	0
06/04/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01300	0.01600	0
06/04/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.13900	2.08400	0
06/04/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01200	0.01400	0
06/04/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.18800	2.13200	0
06/04/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01100	0.01300	11,194
06/04/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.23700	2.18100	0
06/04/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01000	0.01200	0
06/04/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.28600	2.23000	0
06/04/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00900	0.01100	0
06/04/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.33500	2.27900	0
06/04/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00800	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.38400	2.32800	0
06/04/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00800	0.01000	0
06/04/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.43400	2.37800	0
06/04/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00700	0.00900	0
06/04/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.48300	2.42700	0
06/04/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00600	0.00800	0
06/04/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.53200	2.47600	0
06/04/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00600	0.00700	0
06/04/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.58200	2.52500	0
06/04/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00500	0.00700	0
06/04/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.63100	2.57500	0
06/04/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.68100	2.62400	0
06/04/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.73100	2.67400	0
06/04/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.78000	2.72300	0
06/04/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.83000	2.77300	0
06/04/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.88000	2.82300	0
06/04/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.92900	2.87200	0
06/04/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.97900	2.92200	0
06/04/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.02900	2.97200	0
06/04/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00300	0.00300	0
06/04/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.07900	3.02100	0
06/04/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.12800	3.07100	0
06/04/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.17800	3.12100	0
06/04/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00200	0.00300	8,032
06/04/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.22800	3.17100	0
06/04/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.32800	3.27000	0
06/04/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.37800	3.32000	0
06/04/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.42800	3.37000	0
06/04/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.47700	3.42000	0
06/04/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.52700	3.47000	0
06/04/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.57700	3.52000	0
06/04/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.62700	3.56900	0
06/04/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.67700	3.61900	0
06/04/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.72700	3.66900	0
06/04/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.77700	3.71900	0
06/04/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.82700	3.76900	0
06/04/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.87700	3.81900	0
06/04/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.92700	3.86900	0
06/04/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.97700	3.91900	0
06/04/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.02700	3.96900	0
06/04/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.07700	4.01900	0
06/04/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.12700	4.06900	0
06/04/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.17700	4.11900	0
06/04/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.22700	4.16900	0
06/04/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.27700	4.21900	0
06/04/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.32600	4.26900	0
06/04/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.37600	4.31900	0
06/04/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.42600	4.36900	0
06/04/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.47600	4.41900	0
06/04/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.52600	4.46900	0
06/04/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.57600	4.51800	0
06/04/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.62600	4.56800	0
06/04/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.67600	4.61800	0
06/04/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.72600	4.66800	0
06/04/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.77600	4.71800	0
06/04/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.82600	4.76800	0
06/04/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.87600	4.81800	0
06/04/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.92600	4.86800	0
06/04/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.97600	4.91800	0
06/04/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.02600	4.96800	0
06/04/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.07600	5.01800	0
06/04/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.12600	5.06800	0
06/04/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.17600	5.11800	0
06/04/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.22600	5.16800	0
06/04/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.27600	5.21800	0
06/04/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.32600	5.26800	0
06/04/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.37600	5.31800	0
06/04/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.42600	5.36800	0
06/04/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.47600	5.41800	0
06/04/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.52600	5.46800	0
06/04/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.57600	5.51800	0
06/04/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.62600	5.56800	0
06/04/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.67600	5.61800	0
06/04/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.72600	5.66800	0
06/04/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.77600	5.71800	0
06/04/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.82600	5.76800	0
06/04/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.87600	5.81800	0
06/04/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.92600	5.86800	0
06/04/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.97600	5.91800	0
06/04/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.02600	5.96800	0
06/04/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.07600	6.01800	0
06/04/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.12600	6.06800	0
06/04/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.17600	6.11800	0
06/04/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.22600	6.16800	0
06/04/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.27600	6.21800	0
06/04/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
06/04/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.32600	6.26800	0
06/04/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.37600	6.31800	0
06/04/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.42600	6.36800	0
06/04/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.47600	6.41800	0
06/04/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.52600	6.46800	0
06/04/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.57600	6.51800	0
06/04/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.62600	6.56800	0
06/04/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.67600	6.61800	0
06/04/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.72600	6.66800	0
06/04/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.77600	6.71800	0
06/04/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.82600	6.76800	0
06/04/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.87600	6.81800	0
06/04/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.92600	6.86800	0
06/04/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.97600	6.91800	0
06/04/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.02600	6.96800	0
06/04/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.07600	7.01800	0
06/04/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.12600	7.06800	0
06/04/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.17600	7.11800	0
06/04/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.22600	7.16800	0
06/04/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.27600	7.21800	0
06/04/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.32600	7.26800	0
06/04/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.37600	7.31800	0
06/04/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.42600	7.36800	0
06/04/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.47600	7.41800	0
06/04/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.52600	7.46800	0
06/04/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.57600	7.51800	0
06/04/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.62600	7.56800	0
06/04/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.67600	7.61800	0
06/04/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.72600	7.66800	0
06/04/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.77600	7.71800	0
06/04/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.82600	7.76800	0
06/04/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.87600	7.81800	0
06/04/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.92600	7.86800	0
06/04/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.97600	7.91800	0
06/04/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.02600	7.96800	0
06/04/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.07600	8.01800	0
06/04/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.12600	8.06800	0
06/04/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.17600	8.11800	0
06/04/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.22600	8.16800	0
06/04/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.27600	8.21800	0
06/04/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.32600	8.26800	0
06/04/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.37600	8.31800	0
06/04/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.42600	8.36800	0
06/04/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.47600	8.41800	0
06/04/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.52600	8.46800	0
06/04/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.57600	8.51800	0
06/04/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.62600	8.56800	0
06/04/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.67600	8.61800	0
06/04/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.72600	8.66800	0
06/04/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.77600	8.71800	0
06/04/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.82600	8.76800	0
06/04/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.87600	8.81800	0
06/04/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.92600	8.86800	0
06/04/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.97600	8.91800	0
06/04/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.02600	8.96800	0
06/04/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.07600	9.01800	0
06/04/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.12600	9.06800	0
06/04/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.17600	9.11800	0
06/04/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.22600	9.16800	0
06/04/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.37600	9.31800	0
06/04/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.42600	9.36800	0
06/04/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.47600	9.41800	0
06/04/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.52600	9.46800	0
06/04/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.57600	9.51800	0
06/04/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.62600	9.56800	0
06/04/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.67600	9.61800	0
06/04/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.72600	9.66800	0
06/04/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.77600	9.71800	0
06/04/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.82600	9.76800	0
06/04/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.87600	9.81800	0
06/04/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.92600	9.86800	0
06/04/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.97600	9.91800	0
06/04/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.02600	9.96800	0
06/04/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.07600	10.01800	0
06/04/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.12600	10.06800	0
06/04/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.17600	10.11800	0
06/04/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.22600	10.16800	0
06/04/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.27600	10.21800	0
06/04/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.32600	10.26800	0
06/04/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.37600	10.31800	0
06/04/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.42600	10.36800	0
06/04/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.47600	10.41800	0
06/04/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.52600	10.46800	0
06/04/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.57600	10.51800	0
06/04/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.62600	10.56800	0
06/04/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.67600	10.61800	0
06/04/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.72600	10.66800	0
06/04/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.77600	10.71800	0
06/04/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.82600	10.76800	0
06/04/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.87600	10.81800	0
06/04/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.92600	10.86800	0
06/04/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.97600	10.91800	0
06/04/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.02600	10.96800	0
06/04/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.07600	11.01800	0
06/04/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.12600	11.06800	0
06/04/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.17600	11.11800	0
06/04/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.07970	0.07970	0
06/04/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.00859	0.00862	0
06/04/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00019	0.00022	0
06/04/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00202	0.00212	0
06/04/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00362	0.00372	0
06/04/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00350	0.00357	0
06/04/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00670	0.00677	0
06/04/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00032	0.00037	0
06/04/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.01192	0.01197	0
06/04/2010	€ / R On 13-December-10			Foreign Exchange Future	10.15030	10.27430	1,971
06/04/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.54300	2.66300	0
06/04/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.49300	2.61300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.44300	2.56300	0
06/04/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.39300	2.51300	0
06/04/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.34300	2.46300	0
06/04/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.29300	2.41300	0
06/04/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.24300	2.36300	0
06/04/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.14300	2.26300	0
06/04/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.09300	2.21300	0
06/04/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.04300	2.16300	0
06/04/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.30900	2.43400	0
06/04/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.25900	2.38400	0
06/04/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00900	0.01000	0
06/04/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.21000	2.33500	0
06/04/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.16000	2.28500	0
06/04/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01000	0.01100	0
06/04/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.06200	2.18700	0
06/04/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01200	0.01300	0
06/04/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.69400	1.81300	0
06/04/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.96400	2.08800	0
06/04/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01400	0
06/04/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.91500	2.03900	0
06/04/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01500	0
06/04/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.54400	1.66400	0
06/04/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.49400	1.61400	0
06/04/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.76900	1.89400	0
06/04/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
06/04/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.39500	1.51400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.34500	1.46400	0
06/04/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.62500	1.74900	0
06/04/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02500	0
06/04/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.24500	1.36500	0
06/04/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.14600	1.26600	0
06/04/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.09700	1.21600	0
06/04/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
06/04/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.04800	1.16700	0
06/04/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00500	0
06/04/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.34000	1.46500	0
06/04/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04000	0.04100	0
06/04/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.29300	1.41900	0
06/04/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04300	0.04500	0
06/04/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.24700	1.37300	0
06/04/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04700	0.04900	0
06/04/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.20100	1.32700	0
06/04/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05100	0.05300	0
06/04/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.11000	1.23600	0
06/04/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06000	0.06200	0
06/04/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.71200	0.82700	0
06/04/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01900	0.01500	0
06/04/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.02400	1.14600	0
06/04/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07400	0.07200	0
06/04/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.98400	1.10200	0
06/04/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.08400	0.07800	0
06/04/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.57800	0.68800	0
06/04/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.03500	0.02600	0
06/04/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.53400	0.64300	0
06/04/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.04100	0.03100	0
06/04/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.87000	0.98300	0
06/04/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.12000	0.10900	0
06/04/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.45200	0.55600	0
06/04/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.05900	0.04400	0
06/04/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.41200	0.51400	0
06/04/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.06900	0.05200	0
06/04/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.76400	0.87100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.16400	0.14700	0
06/04/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.33800	0.43400	0
06/04/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.09500	0.07200	0
06/04/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.27100	0.35900	0
06/04/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.12800	0.09700	0
06/04/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.24000	0.32400	0
06/04/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.14700	0.11200	0
06/04/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.21100	0.29100	0
06/04/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.16800	0.12900	0
06/04/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.58000	0.67300	0
06/04/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.28000	0.24900	0
06/04/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.55300	0.64300	0
06/04/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.30300	0.26900	0
06/04/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.52700	0.61400	0
06/04/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.32700	0.29000	0
06/04/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.50200	0.58700	0
06/04/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.35200	0.31300	0
06/04/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.45500	0.53400	0
06/04/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.40500	0.36000	0
06/04/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.08800	0.12800	0
06/04/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.39500	0.31600	0
06/04/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.41400	0.48500	0
06/04/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.46400	0.41100	0
06/04/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.39600	0.46100	0
06/04/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.49600	0.43700	0
06/04/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.06000	0.09000	20
06/04/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.51700	0.42800	271
06/04/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.05300	0.07900	0
06/04/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.56000	0.46700	0
06/04/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.34700	0.40600	0
06/04/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.59700	0.53200	0
06/04/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.04100	0.06200	0
06/04/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.64800	0.55000	0
06/04/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.03600	0.05500	0
06/04/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.69300	0.59300	0
06/04/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.30400	0.35900	0
06/04/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.70400	0.63500	0
06/04/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02700	0.04300	0
06/04/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.78400	0.68100	0
06/04/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02100	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.87800	0.77200	0
06/04/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01900	0.03000	0
06/04/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.92600	0.81800	0
06/04/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01600	0.02600	0
06/04/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.97300	0.86400	0
06/04/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.23600	0.28200	0
06/04/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.93600	0.85800	0
06/04/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.22700	0.27100	0
06/04/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.97700	0.89700	0
06/04/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.21800	0.26100	0
06/04/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.01800	0.93700	0
06/04/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.20900	0.25100	0
06/04/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.05900	0.97700	0
06/04/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.19300	0.23300	0
06/04/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.14300	1.05900	0
06/04/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00700	0.01200	0
06/04/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.31400	1.20000	0
06/04/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.17900	0.21700	0
06/04/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.22900	1.14300	0
06/04/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.17200	0.20900	0
06/04/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.27200	1.18500	0
06/04/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00500	0.00800	25
06/04/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.46200	1.34600	0
06/04/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00400	0.00700	0
06/04/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.51100	1.39500	0
06/04/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.15400	0.18800	0
06/04/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.40400	1.31400	0
06/04/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00300	0.00600	0
06/04/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.61000	1.49400	0
06/04/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00300	0.00500	0
06/04/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.66000	1.54300	0
06/04/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.13900	0.17000	0
06/04/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.53900	1.44600	0
06/04/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.76000	1.64200	0
06/04/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.05100	0.06700	0
06/04/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.71800	1.61300	0
06/04/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00200	0.00400	0
06/04/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.85900	1.74200	0
06/04/2010	€ / R On 14-June-10	11.75	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
06/04/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.90900	1.79100	0
06/04/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.95900	1.84100	0
06/04/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.11300	0.14100	0
06/04/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.81300	1.71700	0
06/04/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.11000	0.13700	0
06/04/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.86000	1.76300	0
06/04/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.10700	0.13300	0
06/04/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.90700	1.80900	0
06/04/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.10300	0.12900	0
06/04/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.95300	1.85500	0
06/04/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.10000	0.12600	0
06/04/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.00000	1.90200	0
06/04/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.09700	0.12200	0
06/04/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.04700	1.94800	0
06/04/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.30800	2.19000	0
06/04/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.09100	0.11600	0
06/04/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.14100	2.04200	0
06/04/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.08800	0.11300	0
06/04/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.18800	2.08900	0
06/04/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.07800	0.10200	0
06/04/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.32800	2.22800	0
06/04/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.07000	0.09300	0
06/04/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.47000	2.36900	0
06/04/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05700	0.07700	0
06/04/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.75700	2.65300	0
06/04/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.05300	0.07300	0
06/04/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.85300	2.74900	0
06/04/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.45700	3.33800	0
06/04/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.50700	3.38800	0
06/04/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.55700	3.43800	0
06/04/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.60700	3.48800	0
06/04/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.65700	3.53800	0
06/04/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.70700	3.58800	0
06/04/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.75700	3.63800	0
06/04/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.85700	3.73800	0
06/04/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.90700	3.78800	0
06/04/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.95700	3.83800	0
06/04/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03000	0.04600	0
06/04/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.73000	3.62200	0
06/04/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02900	0.04500	0
06/04/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.77900	3.67100	0
06/04/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02900	0.04400	0
06/04/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.82900	3.72000	0
06/04/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02800	0.04300	0
06/04/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.87800	3.76900	0
06/04/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02600	0.04100	0
06/04/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.97600	3.86700	0
06/04/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.30700	4.18800	0
06/04/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02400	0.03900	0
06/04/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.07400	3.96500	0
06/04/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02300	0.03800	0
06/04/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.12300	4.01400	0
06/04/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02000	0.03300	0
06/04/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.27000	4.15900	0
06/04/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01700	0.02800	0
06/04/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.41700	4.30400	0
06/04/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01200	0.02000	0
06/04/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.71200	4.59600	0
06/04/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01100	0.01800	0
06/04/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.81100	4.69400	0
06/04/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.45700	5.33800	0
06/04/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.50700	5.38800	0
06/04/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.55700	5.43800	0
06/04/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.60700	5.48800	0
06/04/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.65700	5.53800	0
06/04/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.70700	5.58800	0
06/04/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.75700	5.63800	0
06/04/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.85700	5.73800	0
06/04/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.90700	5.78800	0
06/04/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.95700	5.83800	0
06/04/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00400	0.00600	0
06/04/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.70400	5.58200	0
06/04/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00400	0.00600	0
06/04/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.75400	5.63200	0
06/04/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.80400	5.68100	0
06/04/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00300	0.00500	0
06/04/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.85300	5.73100	0
06/04/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.95300	5.83000	0
06/04/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.30700	6.18800	0
06/04/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.05300	5.93000	0
06/04/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.10300	5.98000	0
06/04/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.25200	6.12900	0
06/04/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.40200	6.27900	0
06/04/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.70200	6.57900	0
06/04/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.80200	6.67900	0
06/04/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.45700	7.33800	0
06/04/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.50700	7.38800	0
06/04/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.55700	7.43800	0
06/04/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.60700	7.48800	0
06/04/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.65700	7.53800	0
06/04/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.70700	7.58800	0
06/04/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.75700	7.63800	0
06/04/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.85700	7.73800	0
06/04/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.90700	7.78800	0
06/04/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.95700	7.83800	0
06/04/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.70100	7.57800	0
06/04/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.75100	7.62800	0
06/04/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.80100	7.67800	0
06/04/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.85100	7.72800	0
06/04/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.95100	7.82800	0
06/04/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.30700	8.18800	0
06/04/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.05100	7.92800	0
06/04/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.10100	7.97800	0
06/04/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.25100	8.12700	0
06/04/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.40100	8.27700	0
06/04/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.70100	8.57700	0
06/04/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.80000	8.67700	0
06/04/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.45700	9.33800	0
06/04/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.50700	9.38800	0
06/04/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.55700	9.43800	0
06/04/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.60700	9.48800	0
06/04/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.65700	9.53800	0
06/04/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.70700	9.58800	0
06/04/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.75700	9.63800	0
06/04/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.85700	9.73800	0
06/04/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.90700	9.78800	0
06/04/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.95700	9.83800	0
06/04/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.70000	9.57600	0
06/04/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.75000	9.62600	0
06/04/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.80000	9.67600	0
06/04/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.85000	9.72600	0
06/04/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.95000	9.82600	0
06/04/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.30700	10.18800	0
06/04/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.05000	9.92600	0
06/04/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.10000	9.97600	0
06/04/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.25000	10.12600	0
06/04/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.40000	10.27600	0
06/04/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.70000	10.57600	0
06/04/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.80000	10.67600	0
06/04/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.80770	6.78310	300
06/04/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.24800	4.22300	0
06/04/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.19800	4.17300	0
06/04/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.14800	4.12300	0
06/04/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.09800	4.07300	0
06/04/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.99800	3.97300	0
06/04/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.94800	3.92300	0
06/04/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.89800	3.87300	0
06/04/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.84800	3.82300	0
06/04/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.79800	3.77300	0
06/04/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.74800	3.72300	0
06/04/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.69800	3.67300	0
06/04/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.64800	3.62300	0
06/04/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.59800	3.57300	0
06/04/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.54800	3.52300	0
06/04/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.49800	3.47300	0
06/04/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.24800	3.22300	0
06/04/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.19800	3.17300	0
06/04/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.14800	3.12300	0
06/04/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.09800	3.07300	0
06/04/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.99800	2.97300	0
06/04/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.94800	2.92300	0
06/04/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.89800	2.87300	0
06/04/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.84800	2.82300	0
06/04/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.79800	2.77300	0
06/04/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.74800	2.72300	0
06/04/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.69800	2.67300	0
06/04/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.64800	2.62300	0
06/04/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.59800	2.57300	0
06/04/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.54800	2.52300	0
06/04/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.49800	2.47300	0
06/04/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.24800	2.22300	0
06/04/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.19800	2.17300	0
06/04/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.14800	2.12300	0
06/04/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.09800	2.07300	0
06/04/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.99800	1.97300	0
06/04/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.94800	1.92300	0
06/04/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.89800	1.87300	0
06/04/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.84800	1.82300	0
06/04/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.79800	1.77300	0
06/04/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.74800	1.72300	0
06/04/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.69800	1.67300	0
06/04/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.64800	1.62300	0
06/04/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.59800	1.57300	0
06/04/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.54800	1.52300	0
06/04/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.49800	1.47300	0
06/04/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.24800	1.22300	0
06/04/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.19800	1.17300	0
06/04/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.14800	1.12400	0
06/04/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.09900	1.07400	0
06/04/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.99900	0.97500	0
06/04/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
06/04/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.95000	0.92500	0
06/04/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
06/04/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.90000	0.87600	0
06/04/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00200	0.00300	0
06/04/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.85100	0.82700	0
06/04/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
06/04/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.80200	0.77800	0
06/04/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00400	0.00500	0
06/04/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.75300	0.72900	0
06/04/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00500	0.00600	0
06/04/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.70400	0.68100	0
06/04/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00600	0.00800	0
06/04/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.65600	0.63300	0
06/04/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00800	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.60900	0.58600	0
06/04/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01100	0.01300	0
06/04/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.56200	0.53900	0
06/04/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01400	0.01600	0
06/04/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.51500	0.49400	0
06/04/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01700	0.02100	0
06/04/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.30000	0.28200	0
06/04/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05200	0.05900	0
06/04/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.26200	0.24500	0
06/04/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.06400	0.07200	0
06/04/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.22500	0.21000	0
06/04/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.07700	0.08700	0
06/04/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.19200	0.17700	0
06/04/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.09400	0.10400	0
06/04/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.16000	0.14700	0
06/04/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.11200	0.12400	0
06/04/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.13200	0.12600	0
06/04/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.13400	0.15300	0
06/04/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.11200	0.10700	0
06/04/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16400	0.18400	0
06/04/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.09500	0.09100	0
06/04/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.19700	0.21800	0
06/04/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.08000	0.07700	0
06/04/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.23200	0.25400	0
06/04/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.06700	0.06500	0
06/04/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.26900	0.29200	0
06/04/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.05700	0.05500	0
06/04/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.30900	0.33200	0
06/04/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.04800	0.04700	0
06/04/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.35000	0.37400	0
06/04/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.04000	0.04000	0
06/04/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.39200	0.41700	0
06/04/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.03400	0.03400	0
06/04/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.43600	0.46100	0
06/04/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.02800	0.02800	0
06/04/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.48000	0.50500	0
06/04/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.02400	0.02400	0
06/04/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.52600	0.55100	0
06/04/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.75300	1.77800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.80300	1.82800	0
06/04/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.85300	1.87800	0
06/04/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.90300	1.92800	0
06/04/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00100	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.00300	2.02800	0
06/04/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.05200	2.07800	0
06/04/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00100	0
06/04/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.10200	2.12800	0
06/04/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.15200	2.17700	0
06/04/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.20200	2.22700	0
06/04/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.25200	2.27700	0
06/04/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.30200	2.32700	0
06/04/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.35200	2.37700	0
06/04/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.40200	2.42700	0
06/04/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.45200	2.47700	0
06/04/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.50200	2.52700	0
06/04/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.75200	3.77700	0
06/04/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.80200	3.82700	0
06/04/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.85200	3.87700	0
06/04/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.90200	3.92700	0
06/04/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.00200	4.02700	0
06/04/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.05200	4.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.10200	4.12700	0
06/04/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.15200	4.17700	0
06/04/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.20200	4.22700	0
06/04/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.25200	4.27700	0
06/04/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.30200	4.32700	0
06/04/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.35200	4.37700	0
06/04/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.40200	4.42700	0
06/04/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.45200	4.47700	0
06/04/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.50200	4.52700	0
06/04/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.75200	5.77700	0
06/04/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.80200	5.82700	0
06/04/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.85200	5.87700	0
06/04/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.90200	5.92700	0
06/04/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.00200	6.02700	0
06/04/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.05200	6.07700	0
06/04/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.10200	6.12700	0
06/04/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.15200	6.17700	0
06/04/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.20200	6.22700	0
06/04/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.25200	6.27700	0
06/04/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.30200	6.32700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.35200	6.37700	0
06/04/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.40200	6.42700	0
06/04/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.45200	6.47700	0
06/04/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.50200	6.52700	0
06/04/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.75200	7.77700	0
06/04/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.80200	7.82700	0
06/04/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.85200	7.87700	0
06/04/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.90200	7.92700	0
06/04/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.00200	8.02700	0
06/04/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.05200	8.07700	0
06/04/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.10200	8.12700	0
06/04/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.15200	8.17700	0
06/04/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.20200	8.22700	0
06/04/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.25200	8.27700	0
06/04/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.30200	8.32700	0
06/04/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.35200	8.37700	0
06/04/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.40200	8.42700	0
06/04/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.45200	8.47700	0
06/04/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/04/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.50200	8.52700	0
06/04/2010	CAD/ R On 13-September-10			Foreign Exchange Future	8.13260	6.86180	0
06/04/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.22100	0.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.07500	0.13200	0
06/04/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.18700	0.10400	0
06/04/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.09100	0.16200	0
06/04/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.15500	0.08700	0
06/04/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.10900	0.19500	0
Futures Open Interest							365,414.00
Options Open Interest							307,863.00
Total							673,277.00