



# Currency Futures & Options Weekly Statistics

From: 10/05/2010 To: 14/05/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.99170	8.23640	300
10/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.71200	4.95300	0
10/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.03100	4.26500	0
10/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.93100	4.16500	0
10/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.88100	4.11500	0
10/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.94700	4.18500	0
10/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.89700	4.13500	0
10/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.84700	4.08500	0
10/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.91200	4.15300	0
10/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.86200	4.10300	0
10/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.81200	4.05300	0
10/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.76200	4.00300	0
10/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.71200	3.95300	0
10/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.66200	3.90300	0
10/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.61200	3.85300	0
10/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.56200	3.80300	0
10/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.51200	3.75300	0
10/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.46200	3.70300	0
10/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.41200	3.65300	0
10/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.36200	3.60300	0
10/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.31300	3.55300	0
10/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.26300	3.50300	0
10/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.98100	3.21500	0
10/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.93100	3.16500	0
10/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.88100	3.11500	0
10/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.94700	3.18500	0
10/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.89800	3.13500	0
10/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.84800	3.08500	0
10/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.91300	3.15400	0
10/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.86300	3.10400	0
10/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.81400	3.05400	0
10/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.76400	3.00400	0
10/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.71400	2.95400	0
10/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.66400	2.90400	0
10/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.61400	2.85500	0
10/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.56400	2.80500	0
10/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.51500	2.75500	0
10/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.46500	2.70500	0
10/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.41500	2.65500	0
10/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.36600	2.60500	0
10/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.31600	2.55600	0
10/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00300	0
10/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.26600	2.50600	0
10/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
10/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.98100	2.21500	0
10/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.93100	2.16500	0
10/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.88100	2.11500	0
10/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.94900	2.18600	0
10/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.90000	2.13600	0
10/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.85000	2.08700	0
10/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.92000	2.15800	0
10/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00500	0
10/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.87100	2.10900	0
10/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00600	0
10/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.82200	2.05900	0
10/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.00600	0
10/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.77300	2.01000	0
10/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.00700	0
10/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.72400	1.96100	0
10/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01200	0.00800	0
10/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.67500	1.91200	0
10/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.62700	1.86300	0
10/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01500	0.01000	0
10/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.57800	1.81400	0
10/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01600	0.01100	0
10/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.53000	1.76500	0
10/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01800	0.01200	0
10/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.48200	1.71700	0
10/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02000	0.01400	0
10/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.43400	1.66800	0
10/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02200	0.01500	0
10/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.38600	1.62000	0
10/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02400	0.01700	0
10/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.33900	1.57200	0
10/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02700	0.01900	0
10/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.29100	1.52300	0
10/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02900	0.02000	0
10/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.98300	1.21500	0
10/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.93400	1.16500	0
10/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.88400	1.11600	0
10/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.96800	1.19700	0
10/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.02100	0.01200	0
10/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.92200	1.14800	0
10/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02500	0.01300	0
10/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.87800	1.09900	0
10/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.03100	0.01400	0
10/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.97600	1.19400	0
10/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06400	0.04100	0
10/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.93600	1.14800	0
10/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07400	0.04500	0
10/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.89600	1.10200	0
10/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08400	0.04900	0
10/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.85800	1.05700	0
10/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09600	0.05400	0
10/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.82000	1.01500	0
10/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10800	0.06200	0
10/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.78400	0.97500	0
10/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12200	0.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.74900	0.93500	0
10/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13700	0.08200	0
10/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.71400	0.89600	0
10/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15200	0.09300	0
10/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.68100	0.85800	0
10/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16900	0.10500	0
10/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.64900	0.82200	0
10/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18700	0.11900	0
10/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.61900	0.78600	0
10/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.20700	0.13300	0
10/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.86200	1.04400	0
10/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.27000	0.20800	0
10/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.83000	1.00900	0
10/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.28800	0.22300	0
10/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.79900	0.97400	0
10/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.30700	0.23800	0
10/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.15300	0.29600	1,430
10/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.17200	0.08200	0
10/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.32600	0.46100	100
10/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.27900	0.17600	0
10/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.30300	0.43100	0
10/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.30600	0.19600	0
10/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.28400	0.40300	0
10/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.33700	0.21800	0
10/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.26500	0.37600	0
10/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.36800	0.24100	0
10/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.39200	0.51200	0
10/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.43000	0.30900	0
10/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37300	0.48700	0
10/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.46100	0.33400	0
10/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.35600	0.46300	500
10/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.49400	0.36000	0
10/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.45600	0.59200	0
10/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.53000	0.42300	0
10/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.43400	0.56600	0
10/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.55800	0.44700	0
10/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.44200	0.54100	0
10/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.61600	0.47200	0
10/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.29500	0.38100	0
10/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.63300	0.47800	0

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10/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.28100	0.36400	4,400
10/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.66900	0.51100	0
10/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.26900	0.34700	0
10/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.70700	0.54400	0
10/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.25700	0.33200	0
10/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.74500	0.57900	0
10/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.24500	0.31700	0
10/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.78300	0.61400	0
10/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.23500	0.30300	0
10/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.82300	0.65000	0
10/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.22400	0.28900	0
10/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.86200	0.68600	0
10/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.21500	0.27700	0
10/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.90300	0.72400	0
10/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.31100	0.38100	30,000
10/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.93500	0.76200	0
10/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.19700	0.25300	0
10/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.98500	0.80000	0
10/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.18900	0.24200	117
10/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.02700	0.83900	0
10/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00500	0.01100	0
10/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.12400	0.89700	0
10/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.08000	0.11300	3,000
10/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.13300	0.92800	0
10/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00800	0
10/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.22200	0.99400	0
10/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.00700	0
10/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.27200	1.04300	0
10/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00600	0
10/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.32100	1.09200	0
10/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00500	0
10/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.37100	1.14100	0
10/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00400	0
10/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.42100	1.19000	0
10/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05800	0.08100	0
10/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.41100	1.19600	0
10/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.13200	0.16700	0
10/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.42000	1.21400	0
10/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.12700	0.16100	330
10/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.46500	1.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05000	0.06900	0
10/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.55300	1.33400	0
10/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.11800	0.14900	0
10/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.55600	1.34600	0
10/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.72000	1.48800	0
10/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04300	0.05900	0
10/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.69600	1.47400	0
10/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.82000	1.58700	0
10/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00100	26,596
10/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.86900	1.63700	0
10/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.91900	1.68700	0
10/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.09600	0.12000	0
10/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.83400	1.61700	0
10/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.09300	0.11600	0
10/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.88100	1.66300	0
10/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.06900	1.83700	0
10/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.11900	1.88700	0
10/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02900	0.04100	0
10/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.08200	1.85600	0
10/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02700	0.03900	0
10/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.13000	1.90400	0
10/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02500	0.03800	0
10/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.17800	1.95300	0
10/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07600	0.09500	0
10/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.16400	1.94200	0
10/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07300	0.09200	0
10/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.21100	1.98900	0
10/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07100	0.09000	0
10/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.25900	2.03700	0
10/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06800	0.08700	300
10/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.30600	2.08400	0
10/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06600	0.08400	0
10/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.35400	2.13100	0
10/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06300	0.08100	0
10/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.40100	2.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.06100	0.07800	0
10/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.44900	2.22500	0
10/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05900	0.07500	0
10/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.49700	2.27200	0
10/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05700	0.07200	0
10/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.54500	2.31900	0
10/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05500	0.07000	0
10/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.59300	2.36700	0
10/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05300	0.06700	0
10/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.64100	2.41400	0
10/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05100	0.06500	0
10/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.68900	2.46200	0
10/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04900	0.06300	0
10/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.73700	2.51000	0
10/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09000	0.12400	30,000
10/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.71400	2.50500	0
10/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.01900	2.78600	0
10/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.06900	2.83600	0
10/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.11900	2.88600	0
10/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.16900	2.93600	0
10/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.21900	2.98600	0
10/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.26900	3.03600	0
10/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.46900	3.23600	0
10/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03400	0.04300	0
10/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.32200	3.09000	0
10/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.56900	3.33600	0
10/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.61900	3.38600	0
10/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.66900	3.43600	0
10/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.71900	3.48600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.76900	3.53600	0
10/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.81900	3.58600	0
10/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.86900	3.63600	0
10/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.91900	3.68600	0
10/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.96900	3.73600	0
10/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.01900	3.78600	0
10/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.06900	3.83600	0
10/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.11900	3.88600	0
10/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.05400	3.81700	0
10/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.10400	3.86700	0
10/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.15400	3.91700	0
10/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02000	0.02700	0
10/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.10800	3.87400	0
10/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01900	0.02700	0
10/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.15700	3.92400	0
10/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01800	0.02600	0
10/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.20600	3.97300	0
10/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01700	0.02500	0
10/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.25500	4.02200	0
10/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01600	0.02400	0
10/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.30400	4.07100	0
10/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01500	0.02200	0
10/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.35300	4.11900	0
10/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01400	0.02100	0
10/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.40200	4.16800	0
10/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01300	0.02000	0
10/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.45100	4.21700	0
10/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01300	0.01900	0
10/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.50100	4.26600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01200	0.01800	0
10/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.55000	4.31500	0
10/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01100	0.01700	0
10/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.59900	4.36400	0
10/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01000	0.01600	0
10/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.64800	4.41300	0
10/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01000	0.01500	0
10/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.69800	4.46200	0
10/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00900	0.01400	0
10/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.74700	4.51100	0
10/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.01900	4.78600	0
10/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.06900	4.83600	0
10/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.11900	4.88600	0
10/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.16900	4.93600	0
10/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.21900	4.98600	0
10/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.26900	5.03600	0
10/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.46900	5.23600	0
10/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.00700	0
10/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.29200	5.05400	0
10/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.56900	5.33600	0
10/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.61900	5.38600	0
10/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.66900	5.43600	0
10/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.76900	5.53600	0
10/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.81900	5.58600	0
10/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.86900	5.63600	0
10/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.91900	5.68600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.96900	5.73600	0
10/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.06900	5.83600	0
10/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.11900	5.88600	0
10/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.05300	5.81500	0
10/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.10300	5.86500	0
10/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.15300	5.91500	0
10/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.09000	5.84900	0
10/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.13900	5.89900	0
10/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.18900	5.94900	0
10/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.23900	5.99900	0
10/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.28900	6.04900	0
10/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.33900	6.09900	0
10/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.38900	6.14900	0
10/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.43900	6.19900	0
10/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.48900	6.24900	0
10/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.53900	6.29900	0
10/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.58900	6.34800	0
10/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.63900	6.39800	0
10/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.68900	6.44800	0
10/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.73900	6.49800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.01900	6.78600	0
10/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.06900	6.83600	0
10/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.16900	6.93600	0
10/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.21900	6.98600	0
10/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.26900	7.03600	0
10/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.28900	7.04800	0
10/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.96900	7.73600	0
10/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.06900	7.83600	0
10/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.11900	7.88600	0
10/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.05300	7.81500	0
10/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.10300	7.86500	0
10/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.15300	7.91500	0
10/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.08900	7.84800	0
10/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.13900	7.89800	0
10/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.18800	7.94800	0
10/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.23800	7.99800	0
10/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.28800	8.04800	0
10/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.33800	8.09800	0
10/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.38800	8.14800	0
10/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.43800	8.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.48800	8.24800	0
10/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.53800	8.29800	0
10/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.58800	8.34700	0
10/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.63800	8.39700	0
10/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.68800	8.44700	0
10/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.73800	8.49700	0
10/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.01900	8.78600	0
10/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.06900	8.83600	0
10/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.16900	8.93600	0
10/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.21900	8.98600	0
10/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.26900	9.03600	0
10/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.96900	9.73600	0
10/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.62890	11.76210	120
10/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.39000	3.51000	0
10/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.24000	3.36000	0
10/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.14000	3.26000	0
10/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.09000	3.21000	0
10/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.04000	3.16000	0
10/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.94000	3.06000	0
10/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.89000	3.01000	0
10/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.74000	2.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.69000	2.81000	0
10/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.64000	2.76000	0
10/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.59000	2.71000	0
10/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.54000	2.66000	0
10/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.49000	2.61000	0
10/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.44000	2.56000	0
10/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.39000	2.51000	0
10/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.34000	2.46000	0
10/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.29000	2.41000	0
10/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.24100	2.36000	0
10/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.19100	2.31000	0
10/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.14100	2.26000	0
10/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.09100	2.21000	0
10/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.04100	2.16000	0
10/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.99100	2.11000	0
10/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.94100	2.06000	0
10/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.89100	2.01000	0
10/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.84100	1.96000	0
10/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.79100	1.91000	0
10/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.74100	1.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.69200	1.81000	0
10/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00000	0
10/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.64200	1.76100	0
10/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.59200	1.71100	0
10/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.54200	1.66100	0
10/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.49200	1.61100	0
10/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.44300	1.56100	0
10/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.39300	1.51100	0
10/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.34300	1.46200	0
10/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.29300	1.41200	0
10/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.24400	1.36200	0
10/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.19400	1.31200	0
10/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.14500	1.26300	0
10/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00500	0.00300	0
10/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.09500	1.21300	0
10/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00500	0.00300	0
10/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.04600	1.16400	0
10/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00600	0.00400	0
10/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.99700	1.11400	0
10/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00700	0.00400	0
10/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.94900	1.06500	0
10/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00900	0.00500	0
10/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.90100	1.01600	0
10/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01100	0.00600	0
10/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.85300	0.96700	0
10/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01300	0.00700	0
10/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.80700	0.91900	0
10/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01700	0.00900	0
10/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.76000	0.87100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02000	0.01100	0
10/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.71500	0.82400	0
10/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02500	0.01400	0
10/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.67000	0.77700	0
10/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03000	0.01700	0
10/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.62600	0.73100	0
10/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03600	0.02100	0
10/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58300	0.68500	0
10/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04300	0.02500	0
10/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54200	0.64000	0
10/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.05200	0.03000	0
10/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.50100	0.59600	0
10/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.06100	0.03600	0
10/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.46200	0.55300	0
10/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.07200	0.04300	0
10/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.42400	0.51100	0
10/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.08400	0.05100	0
10/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.38800	0.47100	0
10/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.09800	0.06100	0
10/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.35300	0.43100	0
10/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.11300	0.07100	0
10/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.32000	0.39300	0
10/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.13000	0.08300	0
10/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.28900	0.35700	0
10/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.14900	0.09700	0
10/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.25900	0.32200	0
10/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.16900	0.11200	0
10/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.23200	0.28900	0
10/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.19200	0.12900	0
10/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.20600	0.25800	0
10/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.21600	0.14800	0
10/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.18500	0.22900	0
10/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.24500	0.16900	0
10/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.16600	0.20200	0
10/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.27600	0.19200	0
10/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.14900	0.18000	0
10/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.30900	0.22000	0
10/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.13400	0.16100	0
10/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.34400	0.25100	0
10/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.11900	0.14400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.37900	0.28400	0
10/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.10700	0.12800	0
10/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.41700	0.31800	0
10/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.09500	0.11400	0
10/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.45500	0.35400	0
10/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.08500	0.10100	0
10/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.49500	0.39100	0
10/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.07500	0.08900	0
10/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.53500	0.42900	0
10/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.06700	0.07900	0
10/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.57700	0.46900	0
10/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.50900	0.50500	50
10/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.73000	0.59300	0
10/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48900	0.48300	0
10/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.76000	0.62100	0
10/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.04700	0.05500	0
10/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.70700	0.59500	0
10/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.04200	0.04900	0
10/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.75200	0.63900	0
10/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.03700	0.04300	28
10/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.79700	0.68300	0
10/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.03300	0.03800	0
10/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.84300	0.72800	0
10/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.03000	0.03400	0
10/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.89000	0.77400	0
10/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.02600	0.03000	0
10/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.93600	0.82000	0
10/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.02300	0.02700	0
10/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.98300	0.86700	0
10/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.02100	0.02400	0
10/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.03100	0.91400	0
10/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.01900	0.02100	0
10/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.07900	0.96100	0
10/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.01700	0.01900	0
10/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.12700	1.00900	0
10/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.01500	0.01700	8,032
10/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.17500	1.05700	0
10/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.01300	0.01500	0
10/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.22300	1.10500	0
10/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.01200	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.27200	1.15300	0
10/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01100	0.01200	0
10/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.32100	1.20200	0
10/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00900	0.01000	0
10/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.36900	1.25000	0
10/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.14900	0.14100	0
10/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.38900	1.25300	0
10/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.14100	0.15200	0
10/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.43100	1.31400	0
10/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13200	0.14300	0
10/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.47200	1.35500	0
10/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00600	0.00700	0
10/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.56600	1.44700	0
10/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00600	0.00600	0
10/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.61600	1.49600	0
10/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00500	0.00500	0
10/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.66500	1.54500	0
10/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00400	0.00500	0
10/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.71400	1.59500	0
10/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
10/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.76400	1.64400	0
10/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00400	0.00400	0
10/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.81400	1.69400	0
10/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.86300	1.74400	0
10/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00300	0.00300	0
10/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.91300	1.79300	0
10/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
10/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.96300	1.84300	0
10/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.01200	1.89300	0
10/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.06200	1.94200	0
10/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00200	11,194
10/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.11200	1.99200	0
10/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.16200	2.04200	0
10/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.21200	2.09200	0
10/05/2010	£ / R On 14-June-10	13.55	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
10/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.26200	2.14200	0
10/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.31100	2.19200	0
10/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.36100	2.24100	0
10/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.41100	2.29100	0
10/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.46100	2.34100	0
10/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.51100	2.39100	0
10/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.56100	2.44100	0
10/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.61100	2.49100	0
10/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.66100	2.54100	0
10/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.71100	2.59100	0
10/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.76100	2.64100	0
10/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81100	2.69100	0
10/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86100	2.74100	0
10/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91100	2.79100	0
10/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96100	2.84100	0
10/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01100	2.89100	0
10/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06000	2.94100	0
10/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
10/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11000	2.99000	0
10/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.21000	3.09000	0
10/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.26000	3.14000	0
10/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.31000	3.19000	0
10/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.36000	3.24000	0
10/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.41000	3.29000	0
10/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.46000	3.34000	0
10/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.51000	3.39000	0
10/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.56000	3.44000	0
10/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.61000	3.49000	0
10/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.66000	3.54000	0
10/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.71000	3.59000	0
10/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.76000	3.64000	0
10/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.81000	3.69000	0
10/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.86000	3.74000	0
10/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.91000	3.79000	0
10/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.96000	3.84000	0
10/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.01000	3.89000	0
10/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.06000	3.94000	0
10/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.11000	3.99000	0
10/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.16000	4.04000	0
10/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.21000	4.09000	0
10/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.26000	4.14000	0
10/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.31000	4.19000	0
10/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.36000	4.24000	0
10/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.41000	4.29000	0
10/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.46000	4.34000	0
10/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.51000	4.39000	0
10/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.56000	4.44000	0
10/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.61000	4.49000	0
10/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.66000	4.54000	0
10/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.71000	4.59000	0
10/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.76000	4.64000	0
10/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.81000	4.69000	0
10/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.86000	4.74000	0
10/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.91000	4.79000	0
10/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.96000	4.84000	0
10/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.01000	4.89000	0
10/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.06000	4.94000	0
10/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.11000	4.99000	0
10/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.16000	5.04000	0
10/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.21000	5.09000	0
10/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.26000	5.14000	0
10/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.31000	5.19000	0
10/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.36000	5.24000	0
10/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.41000	5.29000	0
10/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.46000	5.34000	0
10/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.51000	5.39000	0
10/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.56000	5.44000	0
10/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.61000	5.49000	0
10/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.66000	5.54000	0
10/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.71000	5.59000	0
10/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.76000	5.64000	0
10/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.81000	5.69000	0
10/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.86000	5.74000	0
10/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.91000	5.79000	0
10/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.96000	5.84000	0
10/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.01000	5.89000	0
10/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.06000	5.94000	0
10/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.11000	5.99000	0
10/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.16000	6.04000	0
10/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
10/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.21000	6.09000	0
10/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.26000	6.14000	0
10/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.31000	6.19000	0
10/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.36000	6.24000	0
10/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.41000	6.29000	0
10/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.46000	6.34000	0
10/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.51000	6.39000	0
10/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.56000	6.44000	0
10/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.61000	6.49000	0
10/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.66000	6.54000	0
10/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.71000	6.59000	0
10/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.76000	6.64000	0
10/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.81000	6.69000	0
10/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.86000	6.74000	0
10/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.91000	6.79000	0
10/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.96000	6.84000	0
10/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.01000	6.89000	0
10/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.06000	6.94000	0
10/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.11000	6.99000	0
10/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.16000	7.04000	0
10/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.21000	7.09000	0
10/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.26000	7.14000	0
10/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.31000	7.19000	0
10/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.36000	7.24000	0
10/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.41000	7.29000	0
10/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.46000	7.34000	0
10/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.51000	7.39000	0
10/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.56000	7.44000	0
10/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.61000	7.49000	0
10/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.66000	7.54000	0
10/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.71000	7.59000	0
10/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.76000	7.64000	0
10/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.81000	7.69000	0
10/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.86000	7.74000	0
10/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.91000	7.79000	0
10/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.96000	7.84000	0
10/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.01000	7.89000	0
10/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.06000	7.94000	0
10/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.11000	7.99000	0
10/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.16000	8.04000	0
10/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.21000	8.09000	0
10/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.26000	8.14000	0
10/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.31000	8.19000	0
10/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.36000	8.24000	0
10/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.41000	8.29000	0
10/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.46000	8.34000	0
10/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.51000	8.39000	0
10/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.56000	8.44000	0
10/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.61000	8.49000	0
10/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.66000	8.54000	0
10/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.71000	8.59000	0
10/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.76000	8.64000	0
10/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.81000	8.69000	0
10/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.86000	8.74000	0
10/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.91000	8.79000	0
10/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.96000	8.84000	0
10/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.01000	8.89000	0
10/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.06000	8.94000	0
10/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.11000	8.99000	0
10/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.26000	9.14000	0
10/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.31000	9.19000	0
10/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.36000	9.24000	0
10/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.41000	9.29000	0
10/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.46000	9.34000	0
10/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.51000	9.39000	0
10/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.56000	9.44000	0
10/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.61000	9.49000	0
10/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.66000	9.54000	0
10/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.71000	9.59000	0
10/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.76000	9.64000	0
10/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.81000	9.69000	0
10/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.86000	9.74000	0
10/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.91000	9.79000	0
10/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.96000	9.84000	0
10/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.01000	9.89000	0
10/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.06000	9.94000	0
10/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.11000	9.99000	0
10/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.16000	10.04000	0
10/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.21000	10.09000	0
10/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.26000	10.14000	0
10/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.31000	10.19000	0
10/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.36000	10.24000	0
10/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.41000	10.29000	0
10/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.46000	10.34000	0
10/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.51000	10.39000	0
10/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.56000	10.44000	0
10/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.61000	10.49000	0
10/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.66000	10.54000	0
10/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.71000	10.59000	0
10/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.76000	10.64000	0
10/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.81000	10.69000	0
10/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.86000	10.74000	0
10/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.91000	10.79000	0
10/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.96000	10.84000	0
10/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.01000	10.89000	0
10/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.06000	10.94000	0
10/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08210	0.08670	0
10/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01086	0.01522	0
10/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00006	0.00002	0
10/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00261	0.00554	0
10/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00181	0.00034	0
10/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00406	0.00620	0
10/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00486	0.00240	0
10/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00038	0.00087	0
10/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00958	0.00567	0
10/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.96660	10.14220	2,040
10/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.36500	2.52300	0
10/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.31500	2.47300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.26500	2.42300	0
10/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.21500	2.37300	0
10/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.16500	2.32300	0
10/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.11500	2.27300	0
10/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.06500	2.22300	0
10/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.96500	2.12300	0
10/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.91500	2.07300	0
10/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.86500	2.02300	0
10/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.12600	2.30100	0
10/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
10/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.07700	2.25100	0
10/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.00900	0
10/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.02800	2.20200	0
10/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01000	0
10/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.97900	2.15300	0
10/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01100	0
10/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.88100	2.05400	0
10/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01200	0
10/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.51500	1.67300	0
10/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.78400	1.95600	0
10/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01400	0
10/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.73600	1.90700	0
10/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01500	0
10/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.36500	1.52300	0
10/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.31500	1.47300	0
10/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.59100	1.76200	0
10/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02400	0.02000	0
10/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.21600	1.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.16600	1.32400	0
10/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.44900	1.61800	0
10/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03200	0.02600	0
10/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.06700	1.22400	0
10/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.96800	1.12500	0
10/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.91900	1.07500	0
10/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00200	0
10/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.87100	1.02600	0
10/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00300	0
10/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.17000	1.33500	0
10/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05300	0.04300	0
10/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.12400	1.28900	0
10/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.05700	0.04700	0
10/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.07900	1.24300	0
10/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06200	0.05100	0
10/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.03800	1.19700	0
10/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07100	0.05500	0
10/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.95900	1.10700	0
10/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09200	0.06500	0
10/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.54400	0.68900	0
10/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.03000	0.01600	0
10/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.88300	1.02200	0
10/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.11600	0.08000	0
10/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.84600	0.98300	0
10/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.12900	0.09100	0
10/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.41800	0.55200	0
10/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.05400	0.02900	0
10/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.37800	0.50900	0
10/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.06400	0.03600	0
10/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.74300	0.87100	0
10/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.17600	0.12900	0
10/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.30400	0.42600	0
10/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.09000	0.05300	0
10/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.27000	0.38600	0
10/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.10600	0.06300	0
10/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.64900	0.76800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.23200	0.17600	0
10/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.20800	0.31200	0
10/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.14400	0.08900	0
10/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.15900	0.24500	0
10/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.19500	0.12200	0
10/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.13900	0.21500	0
10/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.22500	0.14200	0
10/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.12100	0.18700	0
10/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.25700	0.16400	0
10/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.48900	0.58900	0
10/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.37200	0.29700	0
10/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.46600	0.56300	0
10/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.39900	0.32100	0
10/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.44300	0.53800	0
10/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.42600	0.34600	0
10/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.42400	0.51400	0
10/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.45700	0.37200	0
10/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.38700	0.46900	0
10/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.52000	0.42700	0
10/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.04400	0.07300	0
10/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.53000	0.40000	0
10/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.35400	0.42800	0
10/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.58700	0.48600	0
10/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.33900	0.41000	0
10/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.62200	0.51800	0
10/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.32400	0.39300	60
10/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.65700	0.55100	0
10/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.02400	0.04100	0
10/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.71000	0.56800	0
10/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.29700	0.36000	0
10/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.73000	0.61800	0
10/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.01800	0.03100	0
10/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.80400	0.65800	0
10/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.13900	0.18200	2,530
10/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.82300	0.69900	0
10/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.26100	0.31700	0
10/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.84400	0.72500	0
10/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01200	0.02000	0
10/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.94800	0.79700	0
10/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00900	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.04500	0.89200	0
10/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00700	0.01300	0
10/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.09300	0.94000	0
10/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00600	0.01100	0
10/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.14200	0.98800	0
10/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.20300	0.24800	0
10/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.08600	0.95600	0
10/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.19500	0.23800	0
10/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.12800	0.99600	0
10/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.18700	0.22900	0
10/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.17000	1.03700	0
10/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.18000	0.22000	0
10/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.21300	1.07800	0
10/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.16600	0.20400	0
10/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.29900	1.16200	0
10/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00400	0
10/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.48800	1.33100	0
10/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.15400	0.18900	0
10/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.38700	1.24700	0
10/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.14800	0.18200	0
10/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.43100	1.29000	0
10/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00300	25
10/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.63800	1.48000	0
10/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.68700	1.52900	0
10/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.13300	0.16400	0
10/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.56600	1.42200	0
10/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.78700	1.62900	0
10/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.83700	1.67900	0
10/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.12000	0.14700	0
10/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.70300	1.55500	0
10/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.93700	1.77800	0
10/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04000	0.05300	0
10/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.88900	1.73500	0
10/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.03700	1.87800	0
10/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.08700	1.92800	0
10/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.13600	1.97800	0
10/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09800	0.12100	0
10/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.98100	1.82900	0
10/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09500	0.11700	0
10/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.02800	1.87500	0
10/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09200	0.11300	0
10/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.07500	1.92100	0
10/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08800	0.11000	0
10/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.12100	1.96800	0
10/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08500	0.10700	0
10/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.16800	2.01500	0
10/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08200	0.10400	0
10/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.21500	2.06200	0
10/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.48600	2.32700	0
10/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07600	0.09700	0
10/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.30900	2.15500	0
10/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07300	0.09300	0
10/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.35600	2.20100	0
10/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.08400	0
10/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.49800	2.34200	0
10/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05800	0.07500	0
10/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.64100	2.48300	0
10/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04700	0.06100	0
10/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.93000	2.76900	0
10/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04300	0.05700	0
10/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.02600	2.86500	0
10/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.63600	3.47700	0
10/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.68600	3.52700	0
10/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.73600	3.57700	0
10/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.78600	3.62700	0
10/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.83600	3.67700	0
10/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.88600	3.72700	0
10/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.93600	3.77700	0
10/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.03600	3.87700	0
10/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.08600	3.92700	0
10/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.13600	3.97700	0
10/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02400	0.03200	0
10/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.90700	3.74000	0
10/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02400	0.03200	0
10/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.95700	3.79000	0
10/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02300	0.03100	0
10/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.00600	3.83900	0
10/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02200	0.03000	0
10/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.05500	3.88800	0
10/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02000	0.02800	0
10/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.15300	3.98600	0
10/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.48600	4.32700	0
10/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01800	0.02600	0
10/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.25100	4.08400	0
10/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01700	0.02500	0
10/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.30000	4.13300	0
10/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01400	0.02100	0
10/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.44700	4.27900	0
10/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01200	0.01800	0
10/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.59500	4.42600	0
10/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00900	0.01300	0
10/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.89200	4.72100	0
10/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00800	0.01200	0
10/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.99100	4.82000	0
10/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.63600	5.47700	0
10/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.68600	5.52700	0
10/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.73600	5.57700	0
10/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.78600	5.62700	0
10/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.83600	5.67700	0
10/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.88600	5.72700	0
10/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.93600	5.77700	0
10/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.03600	5.87700	0
10/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.08600	5.92700	0
10/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.13600	5.97700	0
10/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.88600	5.71200	0
10/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.93600	5.76200	0
10/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.98600	5.81200	0
10/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.03600	5.86200	0
10/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.13500	5.96100	0
10/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.48600	6.32700	0
10/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.23500	6.06100	0
10/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.28500	6.11100	0
10/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.43500	6.26100	0
10/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.58500	6.41000	0
10/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.88500	6.71000	0
10/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.98400	6.81000	0
10/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.63600	7.47700	0
10/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.68600	7.52700	0
10/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.73600	7.57700	0
10/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.78600	7.62700	0
10/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.83600	7.67700	0
10/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.88600	7.72700	0
10/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.93600	7.77700	0
10/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.03600	7.87700	0
10/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.08600	7.92700	0
10/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.13600	7.97700	0
10/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.88400	7.70900	0
10/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.93400	7.75900	0
10/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.98400	7.80900	0
10/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.03400	7.85900	0
10/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.13400	7.95900	0
10/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.48600	8.32700	0
10/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.23400	8.05900	0
10/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.28400	8.10900	0
10/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.43400	8.25900	0
10/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.58400	8.40900	0
10/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.88300	8.70900	0
10/05/2010	€ / 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
10/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.98300	8.80900	0
10/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.63600	9.47700	0
10/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.68600	9.52700	0
10/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.73600	9.57700	0
10/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.78600	9.62700	0
10/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.83600	9.67700	0
10/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.88600	9.72700	0
10/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.93600	9.77700	0
10/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.03600	9.87700	0
10/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.08600	9.92700	0
10/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.13600	9.97700	0
10/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.88300	9.70800	0
10/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.93300	9.75800	0
10/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.98300	9.80800	0
10/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.03300	9.85800	0
10/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.13300	9.95800	0
10/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.48600	10.32700	0
10/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.23300	10.05800	0
10/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.28300	10.10800	0
10/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.43300	10.25800	0
10/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.58300	10.40800	0
10/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.88300	10.70800	0
10/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.98300	10.80800	0
10/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.81780	6.90890	750
10/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.25700	4.34200	0
10/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.20700	4.29200	0
10/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.15700	4.24200	0
10/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.10700	4.19200	0
10/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.00700	4.09200	0
10/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.95700	4.04200	0
10/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.90700	3.99200	0
10/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.85700	3.94200	0
10/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.80700	3.89200	0
10/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.75700	3.84200	0
10/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.70700	3.79200	0
10/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.65700	3.74200	0
10/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.60700	3.69200	0
10/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.55700	3.64200	0
10/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.50700	3.59200	0
10/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.25700	3.34200	0
10/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.20700	3.29200	0
10/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.15700	3.24200	0
10/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.10700	3.19200	0
10/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.00700	3.09200	0
10/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.95700	3.04200	0
10/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.90700	2.99200	0
10/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.85700	2.94200	0
10/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.80700	2.89200	0
10/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.75700	2.84200	0
10/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.70700	2.79200	0
10/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.65700	2.74200	0
10/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.60700	2.69200	0
10/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.55700	2.64200	0
10/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.50700	2.59200	0
10/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.25700	2.34200	0
10/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.20700	2.29200	0
10/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.15700	2.24200	0
10/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.10700	2.19200	0
10/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.00700	2.09200	0
10/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.95700	2.04200	0
10/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.90700	1.99200	0
10/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.85700	1.94200	0
10/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.80700	1.89200	0
10/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.75700	1.84200	0
10/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.70700	1.79200	0
10/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.65700	1.74200	0
10/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.60700	1.69200	0
10/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.55700	1.64200	0
10/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.50700	1.59200	0
10/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.25700	1.34200	0
10/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.20700	1.29200	0
10/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.15700	1.24200	0
10/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.10700	1.19200	0
10/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.00700	1.09200	0
10/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.95700	1.04200	0
10/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.90800	0.99200	0
10/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.85800	0.94200	0
10/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.80800	0.89300	0
10/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.75900	0.84300	0
10/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.70900	0.79300	0
10/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.66000	0.74400	0
10/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.61100	0.69500	0
10/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
10/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.56200	0.64600	0
10/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
10/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.51400	0.59700	0
10/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00700	0.00500	0
10/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.28400	0.36400	0
10/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.02700	0.02200	0
10/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.24200	0.32100	0
10/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.03500	0.02900	0
10/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.20200	0.27900	0
10/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.04500	0.03700	0
10/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.16400	0.23900	0
10/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.05700	0.04700	0
10/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.13000	0.20100	0
10/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.07300	0.05900	0
10/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.10600	0.16700	0
10/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.09900	0.07500	0
10/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.08600	0.13500	0
10/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.12900	0.09300	0
10/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.06900	0.10600	0
10/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16200	0.11400	0
10/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.25700	0.29600	0
10/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.33900	0.28700	0
10/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.24000	0.27700	200
10/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.37200	0.31800	0
10/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.03500	0.05700	0
10/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27800	0.21500	0
10/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.02800	0.04600	0
10/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.32100	0.25400	0
10/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02200	0.03700	0
10/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.36500	0.29500	0
10/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.01800	0.03000	0
10/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.41100	0.33800	0
10/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.01400	0.02400	0
10/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.45700	0.38200	0
10/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01100	0.02000	0
10/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.50400	0.42800	0
10/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.74300	1.65800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.79300	1.70800	0
10/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.84300	1.75800	0
10/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.89300	1.80800	0
10/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.99300	1.90800	0
10/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.04300	1.95800	0
10/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.09300	2.00800	0
10/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.14300	2.05800	0
10/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.19300	2.10800	0
10/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.24300	2.15800	0
10/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.29300	2.20800	0
10/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.34300	2.25800	0
10/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.39300	2.30800	0
10/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.44300	2.35800	0
10/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.49300	2.40800	0
10/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.74300	3.65800	0
10/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.79300	3.70800	0
10/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.84300	3.75800	0
10/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.89300	3.80800	0
10/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.99300	3.90800	0
10/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.04300	3.95800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.09300	4.00800	0
10/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.14300	4.05800	0
10/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.19300	4.10800	0
10/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.24300	4.15800	0
10/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.29300	4.20800	0
10/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.34300	4.25800	0
10/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.39300	4.30800	0
10/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.44300	4.35800	0
10/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.49300	4.40800	0
10/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.74300	5.65800	0
10/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.79300	5.70800	0
10/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.84300	5.75800	0
10/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.89300	5.80800	0
10/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.99300	5.90800	0
10/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.04300	5.95800	0
10/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.09300	6.00800	0
10/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.14300	6.05800	0
10/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.19300	6.10800	0
10/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.24300	6.15800	0
10/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.29300	6.20800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.34300	6.25800	0
10/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.39300	6.30800	0
10/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.44300	6.35800	0
10/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.49300	6.40800	0
10/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.74300	7.65800	0
10/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.79300	7.70800	0
10/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.84300	7.75800	0
10/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.89300	7.80800	0
10/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.99300	7.90800	0
10/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.04300	7.95800	0
10/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.09300	8.00800	0
10/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.14300	8.05800	0
10/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.19300	8.10800	0
10/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.24300	8.15800	0
10/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.29300	8.20800	0
10/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.34300	8.25800	0
10/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.39300	8.30800	0
10/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.44300	8.35800	0
10/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.49300	8.40800	0
10/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.43740	7.51060	0
10/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.14000	0.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.06100	0.05400	0
10/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.10800	0.16400	0
10/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.07900	0.06800	0
10/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.08600	0.13100	0
10/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.10700	0.08500	0
10/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18400	0.23600	0
10/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.24700	0.22500	0
11/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.05910	7.99170	300
11/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.77800	4.71200	0
11/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.09600	4.03100	0
11/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.99600	3.93100	0
11/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.94600	3.88100	0
11/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.01200	3.94700	0
11/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.96200	3.89700	0
11/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.91200	3.84700	0
11/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.97800	3.91200	0
11/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.92800	3.86200	0
11/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.87800	3.81200	0
11/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.82800	3.76200	0
11/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.77800	3.71200	0
11/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.72800	3.66200	0
11/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.67800	3.61200	0
11/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.62800	3.56200	0
11/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.57800	3.51200	0
11/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.52800	3.46200	0
11/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.47800	3.41200	0
11/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.42800	3.36200	0
11/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.37800	3.31300	0
11/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.32800	3.26300	0
11/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.04600	2.98100	0
11/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.99600	2.93100	0
11/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.94600	2.88100	0
11/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.01200	2.94700	0
11/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.96200	2.89800	0
11/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.91200	2.84800	0
11/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.97900	2.91300	0
11/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.92900	2.86300	0
11/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.87900	2.81400	0
11/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
11/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.82900	2.76400	0
11/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
11/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.78000	2.71400	0
11/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.73000	2.66400	0
11/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.68000	2.61400	0
11/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.63000	2.56400	0
11/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.58000	2.51500	0
11/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.53100	2.46500	0
11/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.48100	2.41500	0
11/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.43100	2.36600	0
11/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
11/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.38200	2.31600	0
11/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00400	0
11/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.33200	2.26600	0
11/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00400	0
11/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.04600	1.98100	0
11/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.99600	1.93100	0
11/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.94600	1.88100	0
11/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.01400	1.94900	0
11/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.96400	1.90000	0
11/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
11/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.91500	1.85000	0
11/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.98500	1.92000	0
11/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00700	0.00800	0
11/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.93600	1.87100	0
11/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00800	0.00900	0
11/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.88700	1.82200	0
11/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00900	0.01000	0
11/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.83800	1.77300	0
11/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01000	0.01100	0
11/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.78900	1.72400	0
11/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01100	0.01200	0
11/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.74100	1.67500	0
11/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.01300	0
11/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.69200	1.62700	0
11/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01400	0.01500	0
11/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.64400	1.57800	0
11/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01600	0.01600	0
11/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.59500	1.53000	0
11/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01700	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.54700	1.48200	0
11/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01900	0.02000	0
11/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.49900	1.43400	0
11/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02100	0.02200	0
11/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.45100	1.38600	0
11/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02300	0.02400	0
11/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.40400	1.33900	0
11/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02600	0.02700	0
11/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.35700	1.29100	0
11/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02900	0.02900	0
11/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.04700	0.98300	0
11/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00200	0
11/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.99700	0.93400	0
11/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00300	0
11/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.94800	0.88400	0
11/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
11/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.03000	0.96800	0
11/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01800	0.02100	0
11/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.98400	0.92200	0
11/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02200	0.02500	0
11/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.93900	0.87800	0
11/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02700	0.03100	0
11/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.03700	0.97600	0
11/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05900	0.06400	0
11/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.99600	0.93600	0
11/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06800	0.07400	0
11/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.95600	0.89600	0
11/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07800	0.08400	0
11/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.91600	0.85800	0
11/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08800	0.09600	0
11/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.87800	0.82000	0
11/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10000	0.10800	0
11/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.84100	0.78400	0
11/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11300	0.12200	0
11/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.80500	0.74900	0
11/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12700	0.13700	0
11/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.76900	0.71400	0
11/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14100	0.15200	0
11/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.73500	0.68100	0
11/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15700	0.16900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.70200	0.64900	0
11/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17400	0.18700	0
11/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.67000	0.61900	0
11/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19200	0.20700	0
11/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.93800	0.86200	0
11/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.27900	0.27000	0
11/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.90600	0.83000	0
11/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.29700	0.28800	0
11/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.87400	0.79900	0
11/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.31500	0.30700	0
11/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.18800	0.15300	1,430
11/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.14200	0.17200	0
11/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.36600	0.32600	100
11/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.25400	0.27900	0
11/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.34200	0.30300	0
11/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.28000	0.30600	0
11/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.31800	0.28400	0
11/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.30600	0.33700	0
11/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.29800	0.26500	0
11/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.33600	0.36800	0
11/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.43000	0.39200	0
11/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.40200	0.43000	0
11/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.41000	0.37300	0
11/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.43200	0.46100	0
11/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.39200	0.35600	500
11/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.46400	0.49400	0
11/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.51900	0.45600	0
11/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.52600	0.53000	0
11/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.49700	0.43400	0
11/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.55400	0.55800	0
11/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.47400	0.44200	0
11/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.58100	0.61600	0
11/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.32500	0.29500	0
11/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.59700	0.63300	0
11/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.31100	0.28100	4,400
11/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.63300	0.66900	0
11/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.29700	0.26900	0
11/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.66900	0.70700	0
11/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.28400	0.25700	0
11/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.70600	0.74500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.27200	0.24500	0
11/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.74400	0.78300	0
11/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.26000	0.23500	0
11/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.78200	0.82300	0
11/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.24900	0.22400	0
11/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.82100	0.86200	0
11/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.23800	0.21500	0
11/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.86000	0.90300	0
11/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.36300	0.31100	30,000
11/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.92000	0.93500	0
11/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.21800	0.19700	0
11/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.94000	0.98500	0
11/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.20900	0.18900	117
11/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.98100	1.02700	0
11/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00600	0.00500	0
11/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.06000	1.12400	0
11/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.09200	0.08000	3,000
11/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.08000	1.13300	0
11/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00400	0.00300	0
11/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.15800	1.22200	0
11/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00400	0.00300	0
11/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.20800	1.27200	0
11/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00300	0.00200	0
11/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.25700	1.32100	0
11/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00300	0.00200	0
11/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.30700	1.37100	0
11/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.35600	1.42100	0
11/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.06600	0.05800	0
11/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.35400	1.41100	0
11/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.14600	0.13200	0
11/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.36800	1.42000	0
11/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.14100	0.12700	330
11/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.41300	1.46500	0
11/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05700	0.05000	0
11/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.49500	1.55300	0
11/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.13100	0.11800	0
11/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.50300	1.55600	0
11/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.65500	1.72000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04900	0.04300	0
11/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.63700	1.69600	0
11/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.75500	1.82000	0
11/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00100	0.00000	26,596
11/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.80500	1.86900	0
11/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00100	0.00000	0
11/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.85500	1.91900	0
11/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.10600	0.09600	0
11/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.77800	1.83400	0
11/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.10300	0.09300	0
11/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.82500	1.88100	0
11/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.00400	2.06900	0
11/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.05400	2.11900	0
11/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.03400	0.02900	0
11/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.02200	2.08200	0
11/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03200	0.02700	0
11/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.07000	2.13000	0
11/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03000	0.02500	0
11/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.11800	2.17800	0
11/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.08500	0.07600	0
11/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.10700	2.16400	0
11/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.08200	0.07300	0
11/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.15400	2.21100	0
11/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07900	0.07100	0
11/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.20100	2.25900	0
11/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07600	0.06800	300
11/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.24800	2.30600	0
11/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.07300	0.06600	0
11/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.29500	2.35400	0
11/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07000	0.06300	0
11/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.34200	2.40100	0
11/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.06800	0.06100	0
11/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.39000	2.44900	0
11/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.06600	0.05900	0
11/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.43800	2.49700	0
11/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.06300	0.05700	0
11/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.48500	2.54500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06100	0.05500	0
11/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.53300	2.59300	0
11/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05900	0.05300	0
11/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.58100	2.64100	0
11/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05700	0.05100	0
11/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.62900	2.68900	0
11/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.05500	0.04900	0
11/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.67700	2.73700	0
11/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11300	0.09000	30,000
11/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.67000	2.71400	0
11/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.95400	3.01900	0
11/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.00400	3.06900	0
11/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.05400	3.11900	0
11/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.10400	3.16900	0
11/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.15400	3.21900	0
11/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.20400	3.26900	0
11/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.40400	3.46900	0
11/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03800	0.03400	0
11/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.26000	3.32200	0
11/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.50400	3.56900	0
11/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.55400	3.61900	0
11/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.60400	3.66900	0
11/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.65400	3.71900	0
11/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.70400	3.76900	0
11/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.75400	3.81900	0
11/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.80400	3.86900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.85400	3.91900	0
11/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.90400	3.96900	0
11/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.95400	4.01900	0
11/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.00400	4.06900	0
11/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.05400	4.11900	0
11/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.98900	4.05400	0
11/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.03900	4.10400	0
11/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.08900	4.15400	0
11/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02400	0.02000	0
11/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.04600	4.10800	0
11/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02200	0.01900	0
11/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.09400	4.15700	0
11/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02100	0.01800	0
11/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.14300	4.20600	0
11/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02000	0.01700	0
11/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.19200	4.25500	0
11/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01900	0.01600	0
11/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.24100	4.30400	0
11/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01800	0.01500	0
11/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.29000	4.35300	0
11/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01700	0.01400	0
11/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.33900	4.40200	0
11/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01600	0.01300	0
11/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.38800	4.45100	0
11/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01500	0.01300	0
11/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.43700	4.50100	0
11/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01400	0.01200	0
11/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.48600	4.55000	0
11/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01300	0.01100	0
11/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.53500	4.59900	0
11/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01200	0.01000	0
11/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.58400	4.64800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01200	0.01000	0
11/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.63400	4.69800	0
11/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01100	0.00900	0
11/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.68300	4.74700	0
11/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.95400	5.01900	0
11/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.00400	5.06900	0
11/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.05400	5.11900	0
11/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.10400	5.16900	0
11/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.15400	5.21900	0
11/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.20400	5.26900	0
11/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.40400	5.46900	0
11/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00500	0.00400	0
11/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.22700	5.29200	0
11/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.50400	5.56900	0
11/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.55400	5.61900	0
11/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.60400	5.66900	0
11/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.70400	5.76900	0
11/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.75400	5.81900	0
11/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.80400	5.86900	0
11/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.85400	5.91900	0
11/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.90400	5.96900	0
11/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.00400	6.06900	0
11/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.05400	6.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.98800	6.05300	0
11/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.03800	6.10300	0
11/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.08800	6.15300	0
11/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.02400	6.09000	0
11/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.07400	6.13900	0
11/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.12400	6.18900	0
11/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.17400	6.23900	0
11/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.22400	6.28900	0
11/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.27400	6.33900	0
11/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.32300	6.38900	0
11/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.37300	6.43900	0
11/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.42300	6.48900	0
11/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.47300	6.53900	0
11/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.52300	6.58900	0
11/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.57300	6.63900	0
11/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.62300	6.68900	0
11/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.67300	6.73900	0
11/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.95400	7.01900	0
11/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.00400	7.06900	0
11/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.10400	7.16900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.15400	7.21900	0
11/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.20400	7.26900	0
11/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.22300	7.28900	0
11/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.90400	7.96900	0
11/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.00400	8.06900	0
11/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.05400	8.11900	0
11/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.98800	8.05300	0
11/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.03800	8.10300	0
11/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.08800	8.15300	0
11/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.02300	8.08900	0
11/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.07300	8.13900	0
11/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00000	0
11/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.12300	8.18800	0
11/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.17300	8.23800	0
11/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.22300	8.28800	0
11/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.27300	8.33800	0
11/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.32200	8.38800	0
11/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.37200	8.43800	0
11/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.42200	8.48800	0
11/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.47200	8.53800	0
11/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.52200	8.58800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.57200	8.63800	0
11/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.62200	8.68800	0
11/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.67200	8.73800	0
11/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.95400	9.01900	0
11/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.00400	9.06900	0
11/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.10400	9.16900	0
11/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.15400	9.21900	0
11/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.20400	9.26900	0
11/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.90400	9.96900	0
11/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.63020	11.62890	120
11/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.39000	3.39000	0
11/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.24000	3.24000	0
11/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.14000	3.14000	0
11/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.09000	3.09000	0
11/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.04000	3.04000	0
11/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.94000	2.94000	0
11/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.89000	2.89000	0
11/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.74000	2.74000	0
11/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.69000	2.69000	0
11/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.64000	2.64000	0
11/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.59000	2.59000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.54000	2.54000	0
11/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.49000	2.49000	0
11/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.44000	2.44000	0
11/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.39000	2.39000	0
11/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.34000	2.34000	0
11/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.29000	2.29000	0
11/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.24000	2.24100	0
11/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.19000	2.19100	0
11/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.14000	2.14100	0
11/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.09000	2.09100	0
11/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.04100	2.04100	0
11/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.99100	1.99100	0
11/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.94100	1.94100	0
11/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.89100	1.89100	0
11/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.84100	1.84100	0
11/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.79100	1.79100	0
11/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.74100	1.74100	0
11/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.69100	1.69200	0
11/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00200	0
11/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.64200	1.64200	0
11/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.59200	1.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.54200	1.54200	0
11/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.49200	1.49200	0
11/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.44300	1.44300	0
11/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.39300	1.39300	0
11/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.34300	1.34300	0
11/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.29400	1.29300	0
11/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00400	0.00300	0
11/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.24400	1.24400	0
11/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00400	0
11/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.19500	1.19400	0
11/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00500	0.00400	0
11/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.14500	1.14500	0
11/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00500	0.00500	0
11/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.09600	1.09500	0
11/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00600	0.00500	0
11/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.04700	1.04600	0
11/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00700	0.00600	0
11/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.99800	0.99700	0
11/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00800	0.00700	0
11/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.95000	0.94900	0
11/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01000	0.00900	0
11/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.90200	0.90100	0
11/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01200	0.01100	0
11/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.85500	0.85300	0
11/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01500	0.01300	0
11/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.80800	0.80700	0
11/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.01700	0
11/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.76200	0.76000	0
11/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02200	0.02000	0
11/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.71700	0.71500	0
11/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02700	0.02500	0
11/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.67200	0.67000	0
11/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03200	0.03000	0
11/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.62800	0.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03800	0.03600	0
11/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58600	0.58300	0
11/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04600	0.04300	0
11/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54400	0.54200	0
11/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.05400	0.05200	0
11/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.50400	0.50100	0
11/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.06400	0.06100	0
11/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.46500	0.46200	0
11/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.07500	0.07200	0
11/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.42700	0.42400	0
11/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.08700	0.08400	0
11/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.39100	0.38800	0
11/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.10100	0.09800	0
11/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.35600	0.35300	0
11/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.11600	0.11300	0
11/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.32300	0.32000	0
11/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.13300	0.13000	0
11/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.29200	0.28900	0
11/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.15200	0.14900	0
11/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.26200	0.25900	0
11/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.17200	0.16900	0
11/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.23400	0.23200	0
11/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.19400	0.19200	0
11/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.20800	0.20600	0
11/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.21800	0.21600	0
11/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.18800	0.18500	0
11/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.24800	0.24500	0
11/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.16900	0.16600	0
11/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.27900	0.27600	0
11/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.15100	0.14900	0
11/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.31100	0.30900	0
11/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.13500	0.13400	0
11/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.34500	0.34400	0
11/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.12100	0.11900	0
11/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.38100	0.37900	0
11/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.10800	0.10700	0
11/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.41800	0.41700	0
11/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.09700	0.09500	0
11/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.45700	0.45500	0
11/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.08600	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.49600	0.49500	0
11/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.07700	0.07500	0
11/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.53700	0.53500	0
11/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.06800	0.06700	0
11/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.57800	0.57700	0
11/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.47300	0.50900	50
11/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.69300	0.73000	0
11/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48800	0.48900	0
11/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.75800	0.76000	0
11/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.04800	0.04700	0
11/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.70800	0.70700	0
11/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.04300	0.04200	0
11/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.75300	0.75200	0
11/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.03800	0.03700	28
11/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.79800	0.79700	0
11/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.03400	0.03300	0
11/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.84400	0.84300	0
11/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.03000	0.03000	0
11/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.89000	0.89000	0
11/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.02700	0.02600	0
11/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.93700	0.93600	0
11/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.02400	0.02300	0
11/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.98400	0.98300	0
11/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.02100	0.02100	0
11/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.03100	1.03100	0
11/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.01900	0.01900	0
11/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.07900	1.07900	0
11/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.01700	0.01700	0
11/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.12700	1.12700	0
11/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.01500	0.01500	8,032
11/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.17500	1.17500	0
11/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.01300	0.01300	0
11/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.22300	1.22300	0
11/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.01200	0.01200	0
11/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.27200	1.27200	0
11/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01100	0.01100	0
11/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.32100	1.32100	0
11/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.01000	0.00900	0
11/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.37000	1.36900	0
11/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.14800	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.38700	1.38900	0
11/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.13900	0.14100	0
11/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.42800	1.43100	0
11/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13100	0.13200	0
11/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.47000	1.47200	0
11/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00600	0.00600	0
11/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.56600	1.56600	0
11/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00600	0.00600	0
11/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.61600	1.61600	0
11/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00500	0.00500	0
11/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.66500	1.66500	0
11/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00500	0.00400	0
11/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.71500	1.71400	0
11/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
11/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.76400	1.76400	0
11/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00400	0.00400	0
11/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.81400	1.81400	0
11/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.86300	1.86300	0
11/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.91300	1.91300	0
11/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.96300	1.96300	0
11/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.01200	2.01200	0
11/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.06200	2.06200	0
11/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00200	11,194
11/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.11200	2.11200	0
11/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.16200	2.16200	0
11/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.21200	2.21200	0
11/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.26200	2.26200	0
11/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.31100	2.31100	0
11/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.36100	2.36100	0
11/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.41100	2.41100	0
11/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.46100	2.46100	0
11/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.51100	2.51100	0
11/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.56100	2.56100	0
11/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.61100	2.61100	0
11/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.66100	2.66100	0
11/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.71100	2.71100	0
11/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.76100	2.76100	0
11/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81100	2.81100	0
11/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86100	2.86100	0
11/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91100	2.91100	0
11/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96100	2.96100	0
11/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01100	3.01100	0
11/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06000	3.06000	0
11/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
11/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11000	3.11000	0
11/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.21000	3.21000	0
11/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.26000	3.26000	0
11/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.31000	3.31000	0
11/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.36000	3.36000	0
11/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.41000	3.41000	0
11/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.46000	3.46000	0
11/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.51000	3.51000	0
11/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.56000	3.56000	0
11/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.61000	3.61000	0
11/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.66000	3.66000	0
11/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.71000	3.71000	0
11/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.76000	3.76000	0
11/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.81000	3.81000	0
11/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.86000	3.86000	0
11/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.91000	3.91000	0
11/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.96000	3.96000	0
11/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.01000	4.01000	0
11/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.06000	4.06000	0
11/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.11000	4.11000	0
11/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.16000	4.16000	0
11/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.21000	4.21000	0
11/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.26000	4.26000	0
11/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.31000	4.31000	0
11/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.36000	4.36000	0
11/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.41000	4.41000	0
11/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.46000	4.46000	0
11/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.51000	4.51000	0
11/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.56000	4.56000	0
11/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.61000	4.61000	0
11/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.66000	4.66000	0
11/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.71000	4.71000	0
11/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.76000	4.76000	0
11/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.81000	4.81000	0
11/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.86000	4.86000	0
11/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.91000	4.91000	0
11/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.96000	4.96000	0
11/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.01000	5.01000	0
11/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.06000	5.06000	0
11/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.11000	5.11000	0
11/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.16000	5.16000	0
11/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.21000	5.21000	0
11/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.26000	5.26000	0
11/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.31000	5.31000	0
11/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.36000	5.36000	0
11/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.41000	5.41000	0
11/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.46000	5.46000	0
11/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.51000	5.51000	0
11/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.56000	5.56000	0
11/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.61000	5.61000	0
11/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.66000	5.66000	0
11/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.71000	5.71000	0
11/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.76000	5.76000	0
11/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.81000	5.81000	0
11/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.86000	5.86000	0
11/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.91000	5.91000	0
11/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.96000	5.96000	0
11/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.01000	6.01000	0
11/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.06000	6.06000	0
11/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.11000	6.11000	0
11/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.16000	6.16000	0
11/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
11/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.21000	6.21000	0
11/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.26000	6.26000	0
11/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.31000	6.31000	0
11/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.36000	6.36000	0
11/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.41000	6.41000	0
11/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.46000	6.46000	0
11/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.51000	6.51000	0
11/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.56000	6.56000	0
11/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.61000	6.61000	0
11/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.66000	6.66000	0
11/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.71000	6.71000	0
11/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.76000	6.76000	0
11/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.81000	6.81000	0
11/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.86000	6.86000	0
11/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.91000	6.91000	0
11/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.96000	6.96000	0
11/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.01000	7.01000	0
11/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.06000	7.06000	0
11/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.11000	7.11000	0
11/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.16000	7.16000	0
11/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.21000	7.21000	0
11/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.26000	7.26000	0
11/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.31000	7.31000	0
11/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.36000	7.36000	0
11/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.41000	7.41000	0
11/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.46000	7.46000	0
11/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.51000	7.51000	0
11/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.56000	7.56000	0
11/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.61000	7.61000	0
11/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.66000	7.66000	0
11/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.71000	7.71000	0
11/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.76000	7.76000	0
11/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.81000	7.81000	0
11/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.86000	7.86000	0
11/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.91000	7.91000	0
11/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.96000	7.96000	0
11/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.01000	8.01000	0
11/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.06000	8.06000	0
11/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.11000	8.11000	0
11/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.16000	8.16000	0
11/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.21000	8.21000	0
11/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.26000	8.26000	0
11/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.31000	8.31000	0
11/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.36000	8.36000	0
11/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.41000	8.41000	0
11/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.46000	8.46000	0
11/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.51000	8.51000	0
11/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.56000	8.56000	0
11/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.61000	8.61000	0
11/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.66000	8.66000	0
11/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.71000	8.71000	0
11/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.76000	8.76000	0
11/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.81000	8.81000	0
11/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.86000	8.86000	0
11/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.91000	8.91000	0
11/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.96000	8.96000	0
11/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.01000	9.01000	0
11/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.06000	9.06000	0
11/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.11000	9.11000	0
11/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.26000	9.26000	0
11/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.31000	9.31000	0
11/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.36000	9.36000	0
11/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.41000	9.41000	0
11/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.46000	9.46000	0
11/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.51000	9.51000	0
11/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.56000	9.56000	0
11/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.61000	9.61000	0
11/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.66000	9.66000	0
11/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.71000	9.71000	0
11/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.76000	9.76000	0
11/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.81000	9.81000	0
11/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.86000	9.86000	0
11/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.91000	9.91000	0
11/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.96000	9.96000	0
11/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.01000	10.01000	0
11/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.06000	10.06000	0
11/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.11000	10.11000	0
11/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.16000	10.16000	0
11/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.21000	10.21000	0
11/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.26000	10.26000	0
11/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.31000	10.31000	0
11/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.36000	10.36000	0
11/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.41000	10.41000	0
11/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.46000	10.46000	0
11/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.51000	10.51000	0
11/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.56000	10.56000	0
11/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.61000	10.61000	0
11/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.66000	10.66000	0
11/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.71000	10.71000	0
11/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.76000	10.76000	0
11/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.81000	10.81000	0
11/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.86000	10.86000	0
11/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.91000	10.91000	0
11/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.96000	10.96000	0
11/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.01000	11.01000	0
11/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.06000	11.06000	0
11/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08330	0.08210	0
11/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01195	0.01086	0
11/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00005	0.00006	0
11/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00325	0.00261	0
11/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00135	0.00181	0
11/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00447	0.00406	0
11/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00407	0.00486	0
11/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00050	0.00038	0
11/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00860	0.00958	0
11/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.94600	9.96660	2,050
11/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.34100	2.36500	0
11/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.29100	2.31500	0
11/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.24100	2.26500	0
11/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.19100	2.21500	0
11/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.14100	2.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.09100	2.11500	0
11/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.04100	2.06500	0
11/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.94100	1.96500	0
11/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.89100	1.91500	0
11/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.84100	1.86500	0
11/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.10700	2.12600	0
11/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01100	0.00900	0
11/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.05800	2.07700	0
11/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01000	0
11/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.00900	2.02800	0
11/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01100	0
11/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.96000	1.97900	0
11/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01200	0
11/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.86300	1.88100	0
11/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01400	0
11/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.49200	1.51500	0
11/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.76600	1.78400	0
11/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02000	0.01700	0
11/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.71800	1.73600	0
11/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02200	0.01900	0
11/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.34200	1.36500	0
11/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.29200	1.31500	0
11/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.57500	1.59100	0
11/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02900	0.02400	0
11/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.19300	1.21600	0
11/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.14300	1.16600	0
11/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.43300	1.44900	0
11/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03700	0.03200	0
11/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.04400	1.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.94600	0.96800	0
11/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00400	0
11/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.89700	0.91900	0
11/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00500	0
11/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.84800	0.87100	0
11/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
11/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.15900	1.17000	0
11/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06300	0.05300	0
11/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.11400	1.12400	0
11/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06800	0.05700	0
11/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.07000	1.07900	0
11/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.07400	0.06200	0
11/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.03000	1.03800	0
11/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.08400	0.07100	0
11/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.95200	0.95900	0
11/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.10600	0.09200	0
11/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.52400	0.54400	0
11/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.03300	0.03000	0
11/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.87800	0.88300	0
11/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.13200	0.11600	0
11/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.84300	0.84600	0
11/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.14700	0.12900	0
11/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.40000	0.41800	0
11/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.05900	0.05400	0
11/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.36200	0.37800	0
11/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.07100	0.06400	0
11/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.74200	0.74300	0
11/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.19600	0.17600	0
11/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.29000	0.30400	0
11/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.09900	0.09000	0
11/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.25700	0.27000	0
11/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.11600	0.10600	0
11/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.65100	0.64900	0
11/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.25500	0.23200	0
11/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.19700	0.20800	0
11/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.15600	0.14400	0
11/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.15000	0.15900	0
11/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.20900	0.19500	0
11/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.13100	0.13900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.24000	0.22500	0
11/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.11500	0.12100	0
11/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.27400	0.25700	0
11/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.49500	0.48900	0
11/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.39900	0.37200	0
11/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.47200	0.46600	0
11/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.42600	0.39900	0
11/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.45000	0.44300	0
11/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.45400	0.42600	0
11/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.43100	0.42400	0
11/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.48500	0.45700	0
11/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.39500	0.38700	0
11/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.54900	0.52000	0
11/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.04200	0.04400	0
11/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.55100	0.53000	0
11/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.36200	0.35400	0
11/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.61600	0.58700	0
11/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.34600	0.33900	0
11/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.65000	0.62200	0
11/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.33200	0.32400	60
11/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.68600	0.65700	0
11/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.02300	0.02400	0
11/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.73200	0.71000	0
11/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.30400	0.29700	0
11/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.75800	0.73000	0
11/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.01700	0.01800	0
11/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.82600	0.80400	0
11/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.14000	0.13900	2,530
11/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.84600	0.82300	0
11/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.26800	0.26100	0
11/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.87200	0.84400	0
11/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01100	0.01200	0
11/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.97000	0.94800	0
11/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00800	0.00900	0
11/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.06700	1.04500	0
11/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00700	0.00700	0
11/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.11600	1.09300	0
11/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00600	0.00600	0
11/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.16500	1.14200	0
11/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.21000	0.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.11400	1.08600	0
11/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.20200	0.19500	0
11/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.15600	1.12800	0
11/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.19400	0.18700	0
11/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.19800	1.17000	0
11/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.18700	0.18000	0
11/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.24100	1.21300	0
11/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.17300	0.16600	0
11/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.32700	1.29900	0
11/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.51100	1.48800	0
11/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.16000	0.15400	0
11/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.41400	1.38700	0
11/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.15400	0.14800	0
11/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.45800	1.43100	0
11/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00200	25
11/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.66000	1.63800	0
11/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.71000	1.68700	0
11/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.13800	0.13300	0
11/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.59200	1.56600	0
11/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.81000	1.78700	0
11/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.86000	1.83700	0
11/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.12500	0.12000	0
11/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.72900	1.70300	0
11/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.96000	1.93700	0
11/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04000	0.04000	0
11/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.91100	1.88900	0
11/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.06000	2.03700	0
11/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.10900	2.08700	0
11/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.15900	2.13600	0
11/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.10200	0.09800	0
11/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.00600	1.98100	0
11/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09900	0.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.05300	2.02800	0
11/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09600	0.09200	0
11/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.10000	2.07500	0
11/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.09200	0.08800	0
11/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.14600	2.12100	0
11/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08900	0.08500	0
11/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.19300	2.16800	0
11/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08600	0.08200	0
11/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.24000	2.21500	0
11/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.50900	2.48600	0
11/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07900	0.07600	0
11/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.33300	2.30900	0
11/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07600	0.07300	0
11/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.38000	2.35600	0
11/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06800	0.06500	0
11/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.52200	2.49800	0
11/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.06100	0.05800	0
11/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.66500	2.64100	0
11/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05000	0.04700	0
11/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.95400	2.93000	0
11/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04600	0.04300	0
11/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.05000	3.02600	0
11/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.65900	3.63600	0
11/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.70900	3.68600	0
11/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.75900	3.73600	0
11/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.80900	3.78600	0
11/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.85900	3.83600	0
11/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.90900	3.88600	0
11/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.95900	3.93600	0
11/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.05900	4.03600	0
11/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.10900	4.08600	0
11/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.15900	4.13600	0
11/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02600	0.02400	0
11/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.93000	3.90700	0
11/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02600	0.02400	0
11/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.98000	3.95700	0
11/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02500	0.02300	0
11/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.02900	4.00600	0
11/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02400	0.02200	0
11/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.07800	4.05500	0
11/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02100	0.02000	0
11/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.17500	4.15300	0
11/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.50900	4.48600	0
11/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01900	0.01800	0
11/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.27300	4.25100	0
11/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01800	0.01700	0
11/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.32200	4.30000	0
11/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01600	0.01400	0
11/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.47000	4.44700	0
11/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01300	0.01200	0
11/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.61700	4.59500	0
11/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01000	0.00900	0
11/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.91400	4.89200	0
11/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00900	0.00800	0
11/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.01300	4.99100	0
11/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.65900	5.63600	0
11/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.70900	5.68600	0
11/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.75900	5.73600	0
11/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.80900	5.78600	0
11/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.85900	5.83600	0
11/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.90900	5.88600	0
11/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.95900	5.93600	0
11/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.05900	6.03600	0
11/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.10900	6.08600	0
11/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.15900	6.13600	0
11/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.90700	5.88600	0
11/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.95700	5.93600	0
11/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.00700	5.98600	0
11/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00300	0.00300	0
11/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.05700	6.03600	0
11/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00300	0.00200	0
11/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.15700	6.13500	0
11/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.50900	6.48600	0
11/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.25600	6.23500	0
11/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.30600	6.28500	0
11/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.45600	6.43500	0
11/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.60600	6.58500	0
11/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.90600	6.88500	0
11/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.00600	6.98400	0
11/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.65900	7.63600	0
11/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.70900	7.68600	0
11/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.75900	7.73600	0
11/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.80900	7.78600	0
11/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.85900	7.83600	0
11/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.90900	7.88600	0
11/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.95900	7.93600	0
11/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.05900	8.03600	0
11/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.10900	8.08600	0
11/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.15900	8.13600	0
11/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.90500	7.88400	0
11/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.95500	7.93400	0
11/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.00500	7.98400	0
11/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.05500	8.03400	0
11/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.15500	8.13400	0
11/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.50900	8.48600	0
11/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.25500	8.23400	0
11/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.30500	8.28400	0
11/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.45500	8.43400	0
11/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.60500	8.58400	0
11/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.90400	8.88300	0
11/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.00400	8.98300	0
11/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.65900	9.63600	0
11/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.70900	9.68600	0
11/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.75900	9.73600	0
11/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.80900	9.78600	0
11/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.85900	9.83600	0
11/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.90900	9.88600	0
11/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.95900	9.93600	0
11/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.05900	10.03600	0
11/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.10900	10.08600	0
11/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.15900	10.13600	0
11/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.90400	9.88300	0
11/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.95400	9.93300	0
11/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.00400	9.98300	0
11/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.05400	10.03300	0
11/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.15400	10.13300	0
11/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.50900	10.48600	0
11/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.25400	10.23300	0
11/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.30400	10.28300	0
11/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.45400	10.43300	0
11/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.60400	10.58300	0
11/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.90400	10.88300	0
11/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.00400	10.98300	0
11/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.84320	6.81780	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.28500	4.25700	0
11/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.23500	4.20700	0
11/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.18500	4.15700	0
11/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.13500	4.10700	0
11/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.03500	4.00700	0
11/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.98500	3.95700	0
11/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.93500	3.90700	0
11/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.88500	3.85700	0
11/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.83500	3.80700	0
11/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.78500	3.75700	0
11/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.73500	3.70700	0
11/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.68500	3.65700	0
11/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.63500	3.60700	0
11/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.58500	3.55700	0
11/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.53500	3.50700	0
11/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.28500	3.25700	0
11/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.23500	3.20700	0
11/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.18500	3.15700	0
11/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.13500	3.10700	0
11/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.03500	3.00700	0
11/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.98500	2.95700	0
11/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.93500	2.90700	0
11/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.88500	2.85700	0
11/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.83500	2.80700	0
11/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.78500	2.75700	0
11/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.73500	2.70700	0
11/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.68500	2.65700	0
11/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.63500	2.60700	0
11/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.58500	2.55700	0
11/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.53500	2.50700	0
11/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.28500	2.25700	0
11/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.23500	2.20700	0
11/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.18500	2.15700	0
11/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.13500	2.10700	0
11/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.03500	2.00700	0
11/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.98500	1.95700	0
11/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.93500	1.90700	0
11/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.88500	1.85700	0
11/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.83500	1.80700	0
11/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.78500	1.75700	0
11/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.73500	1.70700	0
11/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.68500	1.65700	0
11/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.63500	1.60700	0
11/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.58500	1.55700	0
11/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.53500	1.50700	0
11/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.28500	1.25700	0
11/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.23500	1.20700	0
11/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.18500	1.15700	0
11/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.13500	1.10700	0
11/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.03500	1.00700	0
11/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.98600	0.95700	0
11/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.93600	0.90800	0
11/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.88600	0.85800	0
11/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
11/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.83700	0.80800	0
11/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
11/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.78700	0.75900	0
11/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.73800	0.70900	0
11/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
11/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.68900	0.66000	0
11/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00400	0.00300	0
11/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.64000	0.61100	0
11/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
11/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.59200	0.56200	0
11/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00700	0.00500	0
11/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.54400	0.51400	0
11/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00900	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.31600	0.28400	0
11/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.03100	0.02700	0
11/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.27500	0.24200	0
11/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.04000	0.03500	0
11/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.23500	0.20200	0
11/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.05000	0.04500	0
11/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.19800	0.16400	0
11/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.06300	0.05700	0
11/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.16300	0.13000	0
11/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.07800	0.07300	0
11/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.13700	0.10600	0
11/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.10200	0.09900	0
11/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.11400	0.08600	0
11/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.12900	0.12900	0
11/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.09500	0.06900	0
11/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16000	0.16200	0
11/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.29000	0.25700	0
11/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.34700	0.33900	0
11/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.27300	0.24000	200
11/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.38000	0.37200	0
11/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.05300	0.03500	0
11/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.26800	0.27800	0
11/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.04400	0.02800	0
11/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30900	0.32100	0
11/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.03600	0.02200	0
11/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.35100	0.36500	0
11/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.02900	0.01800	0
11/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.39400	0.41100	0
11/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.02400	0.01400	0
11/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.43900	0.45700	0
11/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.02000	0.01100	0
11/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.48500	0.50400	0
11/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.71500	1.74300	0
11/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.76500	1.79300	0
11/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.81500	1.84300	0
11/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.86500	1.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.96500	1.99300	0
11/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.01500	2.04300	0
11/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.06500	2.09300	0
11/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.11500	2.14300	0
11/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.16500	2.19300	0
11/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.21500	2.24300	0
11/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.26500	2.29300	0
11/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.31500	2.34300	0
11/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.36500	2.39300	0
11/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.41500	2.44300	0
11/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.46500	2.49300	0
11/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.71500	3.74300	0
11/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.76500	3.79300	0
11/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.81500	3.84300	0
11/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.86500	3.89300	0
11/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.96500	3.99300	0
11/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.01500	4.04300	0
11/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.06500	4.09300	0
11/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.11500	4.14300	0
11/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.16500	4.19300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.21500	4.24300	0
11/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.26500	4.29300	0
11/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.31500	4.34300	0
11/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.36500	4.39300	0
11/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.41500	4.44300	0
11/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.46500	4.49300	0
11/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.71500	5.74300	0
11/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.76500	5.79300	0
11/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.81500	5.84300	0
11/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.86500	5.89300	0
11/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.96500	5.99300	0
11/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.01500	6.04300	0
11/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.06500	6.09300	0
11/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.11500	6.14300	0
11/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.16500	6.19300	0
11/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.21500	6.24300	0
11/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.26500	6.29300	0
11/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.31500	6.34300	0
11/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.36500	6.39300	0
11/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.41500	6.44300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.46500	6.49300	0
11/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.71500	7.74300	0
11/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.76500	7.79300	0
11/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.81500	7.84300	0
11/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.86500	7.89300	0
11/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.96500	7.99300	0
11/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.01500	8.04300	0
11/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.06500	8.09300	0
11/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.11500	8.14300	0
11/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.16500	8.19300	0
11/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.21500	8.24300	0
11/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.26500	8.29300	0
11/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.31500	8.34300	0
11/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.36500	8.39300	0
11/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.41500	8.44300	0
11/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.46500	8.49300	0
11/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.53990	7.43740	0
11/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.21500	0.14000	0
11/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.03500	0.06100	0
11/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.17600	0.10800	0
11/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.04600	0.07900	0
11/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.14000	0.08600	0
11/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.06000	0.10700	0
11/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.23100	0.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.19100	0.24700	0
12/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.98520	8.05910	300
12/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.70500	4.77800	0
12/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.02600	4.09600	0
12/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.92600	3.99600	0
12/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.87600	3.94600	0
12/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.94100	4.01200	0
12/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.89100	3.96200	0
12/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.84100	3.91200	0
12/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.90500	3.97800	0
12/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.85500	3.92800	0
12/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.80500	3.87800	0
12/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.75600	3.82800	0
12/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.70600	3.77800	0
12/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.65600	3.72800	0
12/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.60600	3.67800	0
12/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.55600	3.62800	0
12/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.50600	3.57800	0
12/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.45600	3.52800	0
12/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.40600	3.47800	0
12/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.35600	3.42800	0
12/05/2010	\$ / R On 13-December-10	4.40	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
12/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.30600	3.37800	0
12/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.25600	3.32800	0
12/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.97600	3.04600	0
12/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.92600	2.99600	0
12/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.87600	2.94600	0
12/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.94100	3.01200	0
12/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.89100	2.96200	0
12/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.84200	2.91200	0
12/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.90700	2.97900	0
12/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.85700	2.92900	0
12/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.80700	2.87900	0
12/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.75700	2.82900	0
12/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.70700	2.78000	0
12/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.65800	2.73000	0
12/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.60800	2.68000	0
12/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.55800	2.63000	0
12/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.50800	2.58000	0
12/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.45800	2.53100	0
12/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.40900	2.48100	0
12/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00300	0
12/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.35900	2.43100	0
12/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.30900	2.38200	0
12/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00400	0
12/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.26000	2.33200	0
12/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00500	0.00400	0
12/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.97600	2.04600	0
12/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.92600	1.99600	0
12/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.87600	1.94600	0
12/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.94400	2.01400	0
12/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.89400	1.96400	0
12/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.84400	1.91500	0
12/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.91300	1.98500	0
12/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00700	0
12/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.86400	1.93600	0
12/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00800	0
12/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.81500	1.88700	0
12/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.00900	0
12/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.76600	1.83800	0
12/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.01000	0
12/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.71800	1.78900	0
12/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01300	0.01100	0
12/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.66900	1.74100	0
12/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01400	0.01300	0
12/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.62100	1.69200	0
12/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01600	0.01400	0
12/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.57200	1.64400	0
12/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01700	0.01600	0
12/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.52400	1.59500	0
12/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01900	0.01700	0
12/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.47600	1.54700	0
12/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02100	0.01900	0
12/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.42800	1.49900	0
12/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02300	0.02100	0
12/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.38100	1.45100	0
12/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02600	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.33300	1.40400	0
12/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02800	0.02600	0
12/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.28600	1.35700	0
12/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03100	0.02900	0
12/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.97800	1.04700	0
12/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.92900	0.99700	0
12/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00300	0.00100	0
12/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.87900	0.94800	0
12/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.96200	1.03000	0
12/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.02100	0.01800	0
12/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.91700	0.98400	0
12/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02600	0.02200	0
12/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.87300	0.93900	0
12/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.03200	0.02700	0
12/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.97200	1.03700	0
12/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06700	0.05900	0
12/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.93200	0.99600	0
12/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07700	0.06800	0
12/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.89300	0.95600	0
12/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08800	0.07800	0
12/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.85500	0.91600	0
12/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10000	0.08800	0
12/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.81800	0.87800	0
12/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11300	0.10000	0
12/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.78200	0.84100	0
12/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12700	0.11300	0
12/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.74700	0.80500	0
12/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.14200	0.12700	0
12/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.71300	0.76900	0
12/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15800	0.14100	0
12/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.68000	0.73500	0
12/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.17500	0.15700	0
12/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.64900	0.70200	0
12/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.19400	0.17400	0
12/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.61800	0.67000	0
12/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21300	0.19200	0
12/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.88500	0.93800	0
12/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.30000	0.27900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.85400	0.90600	0
12/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.31900	0.29700	0
12/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.82300	0.87400	0
12/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.33800	0.31500	0
12/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.14900	0.18800	1,430
12/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.17300	0.14200	0
12/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.32600	0.36600	100
12/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.28500	0.25400	0
12/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.30300	0.34200	0
12/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.31200	0.28000	0
12/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.28300	0.31800	0
12/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.34200	0.30600	0
12/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.26500	0.29800	0
12/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.37400	0.33600	0
12/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.39300	0.43000	0
12/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.43800	0.40200	0
12/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37500	0.41000	0
12/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.47000	0.43200	0
12/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.35800	0.39200	500
12/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.50300	0.46400	0
12/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.45200	0.51900	0
12/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.53200	0.52600	0
12/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.43000	0.49700	0
12/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.56000	0.55400	0
12/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.43800	0.47400	0
12/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.61800	0.58100	0
12/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.29600	0.32500	0
12/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.64100	0.59700	0
12/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.28300	0.31100	4,400
12/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.67800	0.63300	0
12/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.27000	0.29700	0
12/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.71500	0.66900	0
12/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.25800	0.28400	0
12/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.75300	0.70600	0
12/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.24700	0.27200	0
12/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.79200	0.74400	0
12/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.23600	0.26000	0
12/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.83100	0.78200	0
12/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.22600	0.24900	0
12/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.87100	0.82100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.21600	0.23800	0
12/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.91100	0.86000	0
12/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.30700	0.36300	30,000
12/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.93700	0.92000	0
12/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.19800	0.21800	0
12/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.99300	0.94000	0
12/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.19000	0.20900	117
12/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.03500	0.98100	0
12/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00400	0.00600	0
12/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.12800	1.06000	0
12/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.08000	0.09200	3,000
12/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.13900	1.08000	0
12/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00400	0
12/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.22700	1.15800	0
12/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.00400	0
12/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.27700	1.20800	0
12/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.32600	1.25700	0
12/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.37600	1.30700	0
12/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.42600	1.35600	0
12/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05800	0.06600	0
12/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.41700	1.35400	0
12/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.13300	0.14600	0
12/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.42800	1.36800	0
12/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.12800	0.14100	330
12/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.47300	1.41300	0
12/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05000	0.05700	0
12/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.55900	1.49500	0
12/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.11900	0.13100	0
12/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.56400	1.50300	0
12/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.72500	1.65500	0
12/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04300	0.04900	0
12/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.70200	1.63700	0
12/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.82500	1.75500	0
12/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00100	26,596
12/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.87400	1.80500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.92400	1.85500	0
12/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.09600	0.10600	0
12/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.84100	1.77800	0
12/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.09300	0.10300	0
12/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.88800	1.82500	0
12/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.07400	2.00400	0
12/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.12400	2.05400	0
12/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02900	0.03400	0
12/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.08800	2.02200	0
12/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02700	0.03200	0
12/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.13600	2.07000	0
12/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02500	0.03000	0
12/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.18400	2.11800	0
12/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07600	0.08500	0
12/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.17100	2.10700	0
12/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07300	0.08200	0
12/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.21800	2.15400	0
12/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07100	0.07900	0
12/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.26600	2.20100	0
12/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06800	0.07600	300
12/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.31300	2.24800	0
12/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06600	0.07300	0
12/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.36100	2.29500	0
12/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06300	0.07000	0
12/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.40800	2.34200	0
12/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.06100	0.06800	0
12/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.45600	2.39000	0
12/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05900	0.06600	0
12/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.50400	2.43800	0
12/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05700	0.06300	0
12/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.55200	2.48500	0
12/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05500	0.06100	0
12/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.60000	2.53300	0
12/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05300	0.05900	0
12/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.64800	2.58100	0
12/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05100	0.05700	0
12/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.69600	2.62900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04900	0.05500	0
12/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.74400	2.67700	0
12/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08800	0.11300	30,000
12/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.71800	2.67000	0
12/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.02400	2.95400	0
12/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.07400	3.00400	0
12/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.12400	3.05400	0
12/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.17400	3.10400	0
12/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.22400	3.15400	0
12/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.27400	3.20400	0
12/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.47400	3.40400	0
12/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03300	0.03800	0
12/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.32800	3.26000	0
12/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.57400	3.50400	0
12/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.62400	3.55400	0
12/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.67400	3.60400	0
12/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.72400	3.65400	0
12/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.77400	3.70400	0
12/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.82400	3.75400	0
12/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.87400	3.80400	0
12/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.92400	3.85400	0
12/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.97400	3.90400	0
12/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.02400	3.95400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.07400	4.00400	0
12/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.12400	4.05400	0
12/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.06000	3.98900	0
12/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.11000	4.03900	0
12/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.16000	4.08900	0
12/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02000	0.02400	0
12/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.11500	4.04600	0
12/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01900	0.02200	0
12/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.16400	4.09400	0
12/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01800	0.02100	0
12/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.21300	4.14300	0
12/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01700	0.02000	0
12/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.26200	4.19200	0
12/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01600	0.01900	0
12/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.31100	4.24100	0
12/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01500	0.01800	0
12/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.36000	4.29000	0
12/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01400	0.01700	0
12/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.40900	4.33900	0
12/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01300	0.01600	0
12/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.45800	4.38800	0
12/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01200	0.01500	0
12/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.50700	4.43700	0
12/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01200	0.01400	0
12/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.55700	4.48600	0
12/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01100	0.01300	0
12/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.60600	4.53500	0
12/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01000	0.01200	0
12/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.65500	4.58400	0
12/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01000	0.01200	0
12/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.70500	4.63400	0
12/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00900	0.01100	0
12/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.75400	4.68300	0
12/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.02400	4.95400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.07400	5.00400	0
12/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.12400	5.05400	0
12/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.17400	5.10400	0
12/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.22400	5.15400	0
12/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.27400	5.20400	0
12/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.47400	5.40400	0
12/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.00500	0
12/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.29900	5.22700	0
12/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.57400	5.50400	0
12/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.62400	5.55400	0
12/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.67400	5.60400	0
12/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.77400	5.70400	0
12/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.82400	5.75400	0
12/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.87400	5.80400	0
12/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.92400	5.85400	0
12/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.97400	5.90400	0
12/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.07400	6.00400	0
12/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.12400	6.05400	0
12/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.05900	5.98800	0
12/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.10900	6.03800	0
12/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.15900	6.08800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.09700	6.02400	0
12/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.14700	6.07400	0
12/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.19600	6.12400	0
12/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.24600	6.17400	0
12/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.29600	6.22400	0
12/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.34600	6.27400	0
12/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.39600	6.32300	0
12/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.44600	6.37300	0
12/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.49600	6.42300	0
12/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.54600	6.47300	0
12/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.59600	6.52300	0
12/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.64600	6.57300	0
12/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.69600	6.62300	0
12/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.74600	6.67300	0
12/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.02400	6.95400	0
12/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.07400	7.00400	0
12/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.17400	7.10400	0
12/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.22400	7.15400	0
12/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.27400	7.20400	0
12/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.29600	7.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.97400	7.90400	0
12/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.07400	8.00400	0
12/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.12400	8.05400	0
12/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.05900	7.98800	0
12/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.10900	8.03800	0
12/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.15900	8.08800	0
12/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.09600	8.02300	0
12/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.14600	8.07300	0
12/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.19500	8.12300	0
12/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.24500	8.17300	0
12/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.29500	8.22300	0
12/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.34500	8.27300	0
12/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.39500	8.32200	0
12/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.44500	8.37200	0
12/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.49500	8.42200	0
12/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.54500	8.47200	0
12/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.59500	8.52200	0
12/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.64500	8.57200	0
12/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.69500	8.62200	0
12/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.74500	8.67200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.02400	8.95400	0
12/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.07400	9.00400	0
12/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.17400	9.10400	0
12/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.22400	9.15400	0
12/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.27400	9.20400	0
12/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.97400	9.90400	0
12/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.51410	11.63020	120
12/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.27800	3.39000	0
12/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.12800	3.24000	0
12/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.02800	3.14000	0
12/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.97800	3.09000	0
12/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.92800	3.04000	0
12/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.82800	2.94000	0
12/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.77800	2.89000	0
12/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.62800	2.74000	0
12/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.57800	2.69000	0
12/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.52800	2.64000	0
12/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.47800	2.59000	0
12/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.42800	2.54000	0
12/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.37800	2.49000	0
12/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.32800	2.44000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.27800	2.39000	0
12/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.22800	2.34000	0
12/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.17800	2.29000	0
12/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.12800	2.24000	0
12/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.07900	2.19000	0
12/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.02900	2.14000	0
12/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.97900	2.09000	0
12/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.92900	2.04100	0
12/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.87900	1.99100	0
12/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.82900	1.94100	0
12/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.77900	1.89100	0
12/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.72900	1.84100	0
12/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.68000	1.79100	0
12/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.63000	1.74100	0
12/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.58000	1.69100	0
12/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.53000	1.64200	0
12/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.48000	1.59200	0
12/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.43100	1.54200	0
12/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.38100	1.49200	0
12/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.33100	1.44300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.28200	1.39300	0
12/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00400	0.00300	0
12/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.23200	1.34300	0
12/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00400	0.00300	0
12/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.18300	1.29400	0
12/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00500	0.00400	0
12/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.13300	1.24400	0
12/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00500	0.00400	0
12/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.08400	1.19500	0
12/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00600	0.00500	0
12/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.03500	1.14500	0
12/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00700	0.00500	0
12/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.98600	1.09600	0
12/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00800	0.00600	0
12/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.93800	1.04700	0
12/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01000	0.00700	0
12/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.89100	0.99800	0
12/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01300	0.00800	0
12/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.84400	0.95000	0
12/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01600	0.01000	0
12/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.79700	0.90200	0
12/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01200	0
12/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.75200	0.85500	0
12/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02400	0.01500	0
12/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.70700	0.80800	0
12/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02900	0.01800	0
12/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.66300	0.76200	0
12/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03500	0.02200	0
12/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.62000	0.71700	0
12/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.04200	0.02700	0
12/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.57800	0.67200	0
12/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05000	0.03200	0
12/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.53700	0.62800	0
12/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.05900	0.03800	0
12/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.49800	0.58600	0
12/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07000	0.04600	0
12/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.46000	0.54400	0
12/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08200	0.05400	0
12/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.42300	0.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09500	0.06400	0
12/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.38800	0.46500	0
12/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.11000	0.07500	0
12/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.35500	0.42700	0
12/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.12700	0.08700	0
12/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.32300	0.39100	0
12/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.14500	0.10100	0
12/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.29300	0.35600	0
12/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.16500	0.11600	0
12/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.26500	0.32300	0
12/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.18700	0.13300	0
12/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.23800	0.29200	0
12/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.21000	0.15200	0
12/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.21300	0.26200	0
12/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.23500	0.17200	0
12/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.19300	0.23400	0
12/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.26500	0.19400	0
12/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.17400	0.20800	0
12/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.29600	0.21800	0
12/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.15700	0.18800	0
12/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.32900	0.24800	0
12/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.14100	0.16900	0
12/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.36300	0.27900	0
12/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.12700	0.15100	0
12/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.39900	0.31100	0
12/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.11400	0.13500	0
12/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.43600	0.34500	0
12/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.10200	0.12100	0
12/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.47400	0.38100	0
12/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.09100	0.10800	0
12/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.51300	0.41800	0
12/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.08200	0.09700	0
12/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.55400	0.45700	0
12/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.07300	0.08600	0
12/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.59500	0.49600	0
12/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.06500	0.07700	0
12/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.63700	0.53700	0
12/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.05900	0.06800	0
12/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.68100	0.57800	0
12/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.45400	0.47300	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.79000	0.69300	0
12/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.43500	0.48800	0
12/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.82100	0.75800	0
12/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.04200	0.04800	0
12/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.81400	0.70800	0
12/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.03700	0.04300	0
12/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.85900	0.75300	0
12/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.03300	0.03800	28
12/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.90500	0.79800	0
12/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.03000	0.03400	0
12/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.95200	0.84400	0
12/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.02700	0.03000	0
12/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.99900	0.89000	0
12/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.02400	0.02700	0
12/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.04600	0.93700	0
12/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.02100	0.02400	0
12/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.09300	0.98400	0
12/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.01900	0.02100	0
12/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.14100	1.03100	0
12/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.01700	0.01900	0
12/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.18900	1.07900	0
12/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.01500	0.01700	0
12/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.23700	1.12700	0
12/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.01400	0.01500	8,032
12/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.28600	1.17500	0
12/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.01200	0.01300	0
12/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.33400	1.22300	0
12/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.01100	0.01200	0
12/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.38300	1.27200	0
12/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01000	0.01100	0
12/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.43200	1.32100	0
12/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00900	0.01000	0
12/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.48100	1.37000	0
12/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.12400	0.14800	0
12/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.47700	1.38700	0
12/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.11700	0.13900	0
12/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.52000	1.42800	0
12/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11000	0.13100	0
12/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.56300	1.47000	0
12/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.67800	1.56600	0
12/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00500	0.00600	0
12/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.72700	1.61600	0
12/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00500	0.00500	0
12/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.77700	1.66500	0
12/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00400	0.00500	0
12/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.82600	1.71500	0
12/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
12/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.87600	1.76400	0
12/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00300	0.00400	0
12/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.92500	1.81400	0
12/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.97500	1.86300	0
12/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.02500	1.91300	0
12/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.07500	1.96300	0
12/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.12400	2.01200	0
12/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.17400	2.06200	0
12/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00200	11,194
12/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.22400	2.11200	0
12/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.27400	2.16200	0
12/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.32400	2.21200	0
12/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.37400	2.26200	0
12/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.42300	2.31100	0
12/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.47300	2.36100	0
12/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.52300	2.41100	0
12/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.57300	2.46100	0
12/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.62300	2.51100	0
12/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.67300	2.56100	0
12/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.72300	2.61100	0
12/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.77300	2.66100	0
12/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.82300	2.71100	0
12/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.87300	2.76100	0
12/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.92300	2.81100	0
12/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.97300	2.86100	0
12/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.02300	2.91100	0
12/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.07300	2.96100	0
12/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.12300	3.01100	0
12/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.17300	3.06000	0
12/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
12/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.22200	3.11000	0
12/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.32200	3.21000	0
12/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.37200	3.26000	0
12/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.42200	3.31000	0
12/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.47200	3.36000	0
12/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.52200	3.41000	0
12/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.57200	3.46000	0
12/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.62200	3.51000	0
12/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.67200	3.56000	0
12/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.72200	3.61000	0
12/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.77200	3.66000	0
12/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.82200	3.71000	0
12/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.87200	3.76000	0
12/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.92200	3.81000	0
12/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.97200	3.86000	0
12/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.02200	3.91000	0
12/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.07200	3.96000	0
12/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.12200	4.01000	0
12/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.17200	4.06000	0
12/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.22200	4.11000	0
12/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.27200	4.16000	0
12/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.32200	4.21000	0
12/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.37200	4.26000	0
12/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.42200	4.31000	0
12/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.47200	4.36000	0
12/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.52200	4.41000	0
12/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.57200	4.46000	0
12/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.62200	4.51000	0
12/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.67200	4.56000	0
12/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.72200	4.61000	0
12/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.77200	4.66000	0
12/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.82200	4.71000	0
12/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.87200	4.76000	0
12/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.92200	4.81000	0
12/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.97200	4.86000	0
12/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.02200	4.91000	0
12/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.07200	4.96000	0
12/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.12200	5.01000	0
12/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.17200	5.06000	0
12/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.22200	5.11000	0
12/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.27200	5.16000	0
12/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.32200	5.21000	0
12/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.37200	5.26000	0
12/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.42200	5.31000	0
12/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.47200	5.36000	0
12/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.52200	5.41000	0
12/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.57200	5.46000	0
12/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.62200	5.51000	0
12/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.67200	5.56000	0
12/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.72200	5.61000	0
12/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.77200	5.66000	0
12/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.82200	5.71000	0
12/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.87200	5.76000	0
12/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.92200	5.81000	0
12/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.97200	5.86000	0
12/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.02200	5.91000	0
12/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.07200	5.96000	0
12/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.12200	6.01000	0
12/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.17200	6.06000	0
12/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.22200	6.11000	0
12/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.27200	6.16000	0
12/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
12/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.32200	6.21000	0
12/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.37200	6.26000	0
12/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.42200	6.31000	0
12/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.47200	6.36000	0
12/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.52200	6.41000	0
12/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.57200	6.46000	0
12/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.62200	6.51000	0
12/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.67200	6.56000	0
12/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.72200	6.61000	0
12/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.77200	6.66000	0
12/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.82200	6.71000	0
12/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.87200	6.76000	0
12/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.92200	6.81000	0
12/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.97200	6.86000	0
12/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.02200	6.91000	0
12/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.07200	6.96000	0
12/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.12200	7.01000	0
12/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.17200	7.06000	0
12/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.22200	7.11000	0
12/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.27200	7.16000	0
12/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.32200	7.21000	0
12/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.37200	7.26000	0
12/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.42200	7.31000	0
12/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.47200	7.36000	0
12/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.52200	7.41000	0
12/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.57200	7.46000	0
12/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.62200	7.51000	0
12/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.67200	7.56000	0
12/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.72200	7.61000	0
12/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.77200	7.66000	0
12/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.82200	7.71000	0
12/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.87200	7.76000	0
12/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.92200	7.81000	0
12/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.97200	7.86000	0
12/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.02200	7.91000	0
12/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.07200	7.96000	0
12/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.12200	8.01000	0
12/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.17200	8.06000	0
12/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.22200	8.11000	0
12/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.27200	8.16000	0
12/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.32200	8.21000	0
12/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.37200	8.26000	0
12/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.42200	8.31000	0
12/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.47200	8.36000	0
12/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.52200	8.41000	0
12/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.57200	8.46000	0
12/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.62200	8.51000	0
12/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.67200	8.56000	0
12/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.72200	8.61000	0
12/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.77200	8.66000	0
12/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.82200	8.71000	0
12/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.87200	8.76000	0
12/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.92200	8.81000	0
12/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.97200	8.86000	0
12/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.02200	8.91000	0
12/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.07200	8.96000	0
12/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.12200	9.01000	0
12/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.17200	9.06000	0
12/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.22200	9.11000	0
12/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.37200	9.26000	0
12/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.42200	9.31000	0
12/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.47200	9.36000	0
12/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.52200	9.41000	0
12/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.57200	9.46000	0
12/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.62200	9.51000	0
12/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.67200	9.56000	0
12/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.72200	9.61000	0
12/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.77200	9.66000	0
12/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.82200	9.71000	0
12/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.87200	9.76000	0
12/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.92200	9.81000	0
12/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.97200	9.86000	0
12/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.02200	9.91000	0
12/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.07200	9.96000	0
12/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.12200	10.01000	0
12/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.17200	10.06000	0
12/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.22200	10.11000	0
12/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.27200	10.16000	0
12/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.32200	10.21000	0
12/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.37200	10.26000	0
12/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.42200	10.31000	0
12/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.47200	10.36000	0
12/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.52200	10.41000	0
12/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.57200	10.46000	0
12/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.62200	10.51000	0
12/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.67200	10.56000	0
12/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.72200	10.61000	0
12/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.77200	10.66000	0
12/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.82200	10.71000	0
12/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.87200	10.76000	0
12/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.92200	10.81000	0
12/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.97200	10.86000	0
12/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.02200	10.91000	0
12/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.07200	10.96000	0
12/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.12200	11.01000	0
12/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.17200	11.06000	0
12/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08220	0.08330	0
12/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01095	0.01195	0
12/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00005	0.00005	0
12/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00251	0.00325	0
12/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00161	0.00135	0
12/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00388	0.00447	0
12/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00458	0.00407	0
12/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00035	0.00050	0
12/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00945	0.00860	0
12/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.84360	9.94600	2,102
12/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.24300	2.34100	0
12/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.19300	2.29100	0
12/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.14300	2.24100	0
12/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.09300	2.19100	0
12/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.04300	2.14100	0
12/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.99300	2.09100	0
12/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.94300	2.04100	0
12/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.84300	1.94100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.79300	1.89100	0
12/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.74300	1.84100	0
12/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.00500	2.10700	0
12/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01100	0.01100	0
12/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.95600	2.05800	0
12/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
12/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.90700	2.00900	0
12/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
12/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.85800	1.96000	0
12/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
12/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.76100	1.86300	0
12/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01700	0
12/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.39300	1.49200	0
12/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.66400	1.76600	0
12/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02000	0.02000	0
12/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.61600	1.71800	0
12/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02200	0.02200	0
12/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.24300	1.34200	0
12/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.19300	1.29200	0
12/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.47300	1.57500	0
12/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02900	0.02900	0
12/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.09400	1.19300	0
12/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.04400	1.14300	0
12/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.33100	1.43300	0
12/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03700	0.03700	0
12/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.94500	1.04400	0
12/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.84800	0.94600	0
12/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00500	0
12/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.79900	0.89700	0
12/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00600	0
12/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.75100	0.84800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00800	0.00700	0
12/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.05600	1.15900	0
12/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06200	0.06300	0
12/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.01500	1.11400	0
12/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07100	0.06800	0
12/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.97600	1.07000	0
12/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08200	0.07400	0
12/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.93700	1.03000	0
12/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09300	0.08400	0
12/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.86200	0.95200	0
12/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.11800	0.10600	0
12/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.43400	0.52400	0
12/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.04100	0.03300	0
12/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.79100	0.87800	0
12/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.14700	0.13200	0
12/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.75700	0.84300	0
12/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.16300	0.14700	0
12/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.31700	0.40000	0
12/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.07400	0.05900	0
12/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.28100	0.36200	0
12/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.08800	0.07100	0
12/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.66200	0.74200	0
12/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.21800	0.19600	0
12/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.21700	0.29000	0
12/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.12400	0.09900	0
12/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.18800	0.25700	0
12/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.14500	0.11600	0
12/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.57700	0.65100	0
12/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.28300	0.25500	0
12/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.14000	0.19700	0
12/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.19700	0.15600	0
12/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.10500	0.15000	0
12/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.26200	0.20900	0
12/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.09100	0.13100	0
12/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.29800	0.24000	0
12/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.07800	0.11500	0
12/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.33500	0.27400	0
12/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.43400	0.49500	0
12/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.44000	0.39900	0
12/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.41400	0.47200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.47000	0.42600	0
12/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.39600	0.45000	0
12/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.50200	0.45400	0
12/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.37900	0.43100	0
12/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.53500	0.48500	0
12/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.34700	0.39500	0
12/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.60300	0.54900	0
12/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.02600	0.04200	0
12/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.63300	0.55100	0
12/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.31700	0.36200	0
12/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.67300	0.61600	0
12/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.30400	0.34600	0
12/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.71000	0.65000	0
12/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.29100	0.33200	60
12/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.74700	0.68600	0
12/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.01400	0.02300	0
12/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.82100	0.73200	0
12/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.26700	0.30400	0
12/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.82300	0.75800	0
12/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.01000	0.01700	0
12/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.91700	0.82600	0
12/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.11700	0.14000	2,530
12/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.92400	0.84600	0
12/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.23500	0.26800	0
12/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.94100	0.87200	0
12/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00600	0.01100	0
12/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.06300	0.97000	0
12/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00500	0.00800	0
12/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.16200	1.06700	0
12/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00400	0.00700	0
12/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.21100	1.11600	0
12/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00400	0.00600	0
12/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.26100	1.16500	0
12/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.18500	0.21000	0
12/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.19100	1.11400	0
12/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.17800	0.20200	0
12/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.23400	1.15600	0
12/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.17100	0.19400	0
12/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.27700	1.19800	0
12/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.16500	0.18700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.32100	1.24100	0
12/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.15300	0.17300	0
12/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.40900	1.32700	0
12/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.60800	1.51100	0
12/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.14200	0.16000	0
12/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.49800	1.41400	0
12/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.13700	0.15400	0
12/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.54300	1.45800	0
12/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00100	25
12/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.75800	1.66000	0
12/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.80800	1.71000	0
12/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.12300	0.13800	0
12/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.67900	1.59200	0
12/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.90800	1.81000	0
12/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.95800	1.86000	0
12/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.11200	0.12500	0
12/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.81800	1.72900	0
12/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.05700	1.96000	0
12/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.03500	0.04000	0
12/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.00700	1.91100	0
12/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.15700	2.06000	0
12/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.20700	2.10900	0
12/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.25700	2.15900	0
12/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09300	0.10200	0
12/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.09900	2.00600	0
12/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08900	0.09900	0
12/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.14500	2.05300	0
12/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08500	0.09600	0
12/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.19100	2.10000	0
12/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08200	0.09200	0
12/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.23800	2.14600	0
12/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07900	0.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.28500	2.19300	0
12/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07600	0.08600	0
12/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.33200	2.24000	0
12/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.60700	2.50900	0
12/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07000	0.07900	0
12/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.42600	2.33300	0
12/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06800	0.07600	0
12/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.47400	2.38000	0
12/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06100	0.06800	0
12/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.61700	2.52200	0
12/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05400	0.06100	0
12/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.76000	2.66500	0
12/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04400	0.05000	0
12/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.05000	2.95400	0
12/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04100	0.04600	0
12/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.14700	3.05000	0
12/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.75700	3.65900	0
12/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.80700	3.70900	0
12/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.85700	3.75900	0
12/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.90700	3.80900	0
12/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.95700	3.85900	0
12/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.00700	3.90900	0
12/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.05700	3.95900	0
12/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.15700	4.05900	0
12/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.20700	4.10900	0
12/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.25700	4.15900	0
12/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02300	0.02600	0
12/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.02900	3.93000	0
12/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02200	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.07800	3.98000	0
12/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02100	0.02500	0
12/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.12700	4.02900	0
12/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02000	0.02400	0
12/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.17600	4.07800	0
12/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01800	0.02100	0
12/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.27400	4.17500	0
12/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.60700	4.50900	0
12/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01600	0.01900	0
12/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.37200	4.27300	0
12/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01500	0.01800	0
12/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.42100	4.32200	0
12/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01300	0.01600	0
12/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.56900	4.47000	0
12/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01100	0.01300	0
12/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.71700	4.61700	0
12/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00800	0.01000	0
12/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.01400	4.91400	0
12/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00700	0.00900	0
12/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.11300	5.01300	0
12/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.75700	5.65900	0
12/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.80700	5.70900	0
12/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.85700	5.75900	0
12/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.90700	5.80900	0
12/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.95700	5.85900	0
12/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.00700	5.90900	0
12/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.05700	5.95900	0
12/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.15700	6.05900	0
12/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.20700	6.10900	0
12/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.25700	6.15900	0
12/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00300	0.00300	0
12/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.00900	5.90700	0
12/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.05800	5.95700	0
12/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.10800	6.00700	0
12/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.15800	6.05700	0
12/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00300	0
12/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.25800	6.15700	0
12/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.60700	6.50900	0
12/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.35800	6.25600	0
12/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.40800	6.30600	0
12/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.55800	6.45600	0
12/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.70800	6.60600	0
12/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.00700	6.90600	0
12/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00200	0
12/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.10700	7.00600	0
12/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.75700	7.65900	0
12/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.80700	7.70900	0
12/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.85700	7.75900	0
12/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.90700	7.80900	0
12/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.95700	7.85900	0
12/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.00700	7.90900	0
12/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.05700	7.95900	0
12/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.15700	8.05900	0
12/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.20700	8.10900	0
12/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.25700	8.15900	0
12/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.00700	7.90500	0
12/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.05700	7.95500	0
12/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.10700	8.00500	0
12/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.15700	8.05500	0
12/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.25700	8.15500	0
12/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.60700	8.50900	0
12/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.35700	8.25500	0
12/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.40700	8.30500	0
12/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.55700	8.45500	0
12/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00100	0
12/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.70600	8.60500	0
12/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.00600	8.90400	0
12/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.10600	9.00400	0
12/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.75700	9.65900	0
12/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.80700	9.70900	0
12/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.85700	9.75900	0
12/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.90700	9.80900	0
12/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.95700	9.85900	0
12/05/2010	€ / R On 14-June-10	19.55	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
12/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.00700	9.90900	0
12/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.05700	9.95900	0
12/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.15700	10.05900	0
12/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.20700	10.10900	0
12/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.25700	10.15900	0
12/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.00600	9.90400	0
12/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.05600	9.95400	0
12/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.10600	10.00400	0
12/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.15600	10.05400	0
12/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.25600	10.15400	0
12/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.60700	10.50900	0
12/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.35600	10.25400	0
12/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.40600	10.30400	0
12/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.55600	10.45400	0
12/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.70600	10.60400	0
12/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.00600	10.90400	0
12/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.10600	11.00400	0
12/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.76670	6.84320	750
12/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.20800	4.28500	0
12/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.15800	4.23500	0
12/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.10800	4.18500	0
12/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.05800	4.13500	0
12/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.95800	4.03500	0
12/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.90800	3.98500	0
12/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.85800	3.93500	0
12/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.80800	3.88500	0
12/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.75800	3.83500	0
12/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.70800	3.78500	0
12/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.65800	3.73500	0
12/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.60800	3.68500	0
12/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.55800	3.63500	0
12/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.50800	3.58500	0
12/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.45800	3.53500	0
12/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.20800	3.28500	0
12/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.15800	3.23500	0
12/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.10800	3.18500	0
12/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.05800	3.13500	0
12/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.95800	3.03500	0
12/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.90800	2.98500	0
12/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.85800	2.93500	0
12/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.80800	2.88500	0
12/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.75800	2.83500	0
12/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.70800	2.78500	0
12/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.65800	2.73500	0
12/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.60800	2.68500	0
12/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.55800	2.63500	0
12/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.50800	2.58500	0
12/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.45800	2.53500	0
12/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.20800	2.28500	0
12/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.15800	2.23500	0
12/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.10800	2.18500	0
12/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.05800	2.13500	0
12/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.95800	2.03500	0
12/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.90800	1.98500	0
12/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.85800	1.93500	0
12/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.80800	1.88500	0
12/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.75800	1.83500	0
12/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.70800	1.78500	0
12/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.65800	1.73500	0
12/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.60800	1.68500	0
12/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.55800	1.63500	0
12/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.50800	1.58500	0
12/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.45800	1.53500	0
12/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.20800	1.28500	0
12/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.15800	1.23500	0
12/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.10900	1.18500	0
12/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.05900	1.13500	0
12/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.95900	1.03500	0
12/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.90900	0.98600	0
12/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.86000	0.93600	0
12/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.81000	0.88600	0
12/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
12/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.76100	0.83700	0
12/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.71100	0.78700	0
12/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
12/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.66200	0.73800	0
12/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00400	0.00300	0
12/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.61400	0.68900	0
12/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00600	0.00400	0
12/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.56500	0.64000	0
12/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00700	0.00500	0
12/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.51800	0.59200	0
12/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01000	0.00700	0
12/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.47000	0.54400	0
12/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01200	0.00900	0
12/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.25200	0.31600	0
12/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.04400	0.03100	0
12/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.21400	0.27500	0
12/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.05600	0.04000	0
12/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.17800	0.23500	0
12/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.07000	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.14500	0.19800	0
12/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.08700	0.06300	0
12/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.11500	0.16300	0
12/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.10700	0.07800	0
12/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.09500	0.13700	0
12/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.13700	0.10200	0
12/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.07700	0.11400	0
12/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16900	0.12900	0
12/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.06300	0.09500	0
12/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.20500	0.16000	0
12/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.24700	0.29000	0
12/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.38000	0.34700	0
12/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.23200	0.27300	200
12/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.41500	0.38000	0
12/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.03300	0.05300	0
12/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.32500	0.26800	0
12/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.02700	0.04400	0
12/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.36900	0.30900	0
12/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02200	0.03600	0
12/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.41400	0.35100	0
12/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.01700	0.02900	0
12/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45900	0.39400	0
12/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.01400	0.02400	0
12/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.50600	0.43900	0
12/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01100	0.02000	0
12/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.55300	0.48500	0
12/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.79200	1.71500	0
12/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.84200	1.76500	0
12/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.89200	1.81500	0
12/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.94200	1.86500	0
12/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.04200	1.96500	0
12/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.09200	2.01500	0
12/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.14200	2.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.19200	2.11500	0
12/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.24200	2.16500	0
12/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.29200	2.21500	0
12/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.34200	2.26500	0
12/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.39200	2.31500	0
12/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.44200	2.36500	0
12/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.49200	2.41500	0
12/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.54200	2.46500	0
12/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.79200	3.71500	0
12/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.84200	3.76500	0
12/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.89200	3.81500	0
12/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.94200	3.86500	0
12/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.04200	3.96500	0
12/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.09200	4.01500	0
12/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.14200	4.06500	0
12/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.19200	4.11500	0
12/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.24200	4.16500	0
12/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.29200	4.21500	0
12/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.34200	4.26500	0
12/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.39200	4.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.44200	4.36500	0
12/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.49200	4.41500	0
12/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.54200	4.46500	0
12/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.79200	5.71500	0
12/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.84200	5.76500	0
12/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.89200	5.81500	0
12/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.94200	5.86500	0
12/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.04200	5.96500	0
12/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.09200	6.01500	0
12/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.14200	6.06500	0
12/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.19200	6.11500	0
12/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.24200	6.16500	0
12/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.29200	6.21500	0
12/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.34200	6.26500	0
12/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.39200	6.31500	0
12/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.44200	6.36500	0
12/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.49200	6.41500	0
12/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.54200	6.46500	0
12/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.79200	7.71500	0
12/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.84200	7.76500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.89200	7.81500	0
12/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.94200	7.86500	0
12/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.04200	7.96500	0
12/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.09200	8.01500	0
12/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.14200	8.06500	0
12/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.19200	8.11500	0
12/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.24200	8.16500	0
12/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.29200	8.21500	0
12/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.34200	8.26500	0
12/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.39200	8.31500	0
12/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.44200	8.36500	0
12/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.49200	8.41500	0
12/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.54200	8.46500	0
12/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.51360	7.53990	0
12/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.19300	0.21500	0
12/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.03900	0.03500	0
12/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.15500	0.17600	0
12/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.05100	0.04600	0
12/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.12000	0.14000	0
12/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.06600	0.06000	0
12/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.21100	0.23100	0
12/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.19700	0.19100	0
13/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.97940	7.98520	300
13/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.69900	4.70500	0
13/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.01800	4.02600	0
13/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.91800	3.92600	0
13/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.86800	3.87600	0
13/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.93500	3.94100	0
13/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.88500	3.89100	0
13/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.83500	3.84100	0
13/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.89900	3.90500	0
13/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.84900	3.85500	0
13/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.79900	3.80500	0
13/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.74900	3.75600	0
13/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.69900	3.70600	0
13/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.64900	3.65600	0
13/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.59900	3.60600	0
13/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.54900	3.55600	0
13/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.49900	3.50600	0
13/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.45000	3.45600	0
13/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.40000	3.40600	0
13/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.35000	3.35600	0
13/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.30000	3.30600	0
13/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.25000	3.25600	0
13/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.96800	2.97600	0
13/05/2010	\$ / R On 14-June-10	4.55	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
13/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.91800	2.92600	0
13/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.86800	2.87600	0
13/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.93500	2.94100	0
13/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.88500	2.89100	0
13/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.83500	2.84200	0
13/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.90000	2.90700	0
13/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.85100	2.85700	0
13/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.80100	2.80700	0
13/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.75100	2.75700	0
13/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.70100	2.70700	0
13/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.65100	2.65800	0
13/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.60100	2.60800	0
13/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.55200	2.55800	0
13/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.50200	2.50800	0
13/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.45200	2.45800	0
13/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.40200	2.40900	0
13/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00400	0
13/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.35300	2.35900	0
13/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
13/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.30300	2.30900	0
13/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00400	0
13/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.25300	2.26000	0
13/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00500	0
13/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.96800	1.97600	0
13/05/2010	\$ / R On 14-June-10	5.55	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
13/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.91800	1.92600	0
13/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.86800	1.87600	0
13/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.93600	1.94400	0
13/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.88700	1.89400	0
13/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.83700	1.84400	0
13/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.90700	1.91300	0
13/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
13/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.85800	1.86400	0
13/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
13/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.80900	1.81500	0
13/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.01000	0
13/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.76000	1.76600	0
13/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.01100	0
13/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.71100	1.71800	0
13/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01200	0.01300	0
13/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.66200	1.66900	0
13/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.01400	0
13/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.61400	1.62100	0
13/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01500	0.01600	0
13/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.56500	1.57200	0
13/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01600	0.01700	0
13/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.51700	1.52400	0
13/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01800	0.01900	0
13/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.46900	1.47600	0
13/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02000	0.02100	0
13/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.42100	1.42800	0
13/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02200	0.02300	0
13/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.37300	1.38100	0
13/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02400	0.02600	0
13/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.32600	1.33300	0
13/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02700	0.02800	0
13/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.27900	1.28600	0
13/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03000	0.03100	0
13/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.96900	0.97800	0
13/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.92000	0.92900	0
13/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.87100	0.87900	0
13/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.95400	0.96200	0
13/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.02000	0.02100	0
13/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.90800	0.91700	0
13/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02400	0.02600	0
13/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.86300	0.87300	0
13/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02900	0.03200	0
13/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.96400	0.97200	0
13/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06500	0.06700	0
13/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.92400	0.93200	0
13/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07500	0.07700	0
13/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.88400	0.89300	0
13/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08500	0.08800	0
13/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.84600	0.85500	0
13/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09700	0.10000	0
13/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.80900	0.81800	0
13/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11000	0.11300	0
13/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.77200	0.78200	0
13/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12300	0.12700	0
13/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.73700	0.74700	0
13/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13800	0.14200	0
13/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.70300	0.71300	0
13/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15400	0.15800	0
13/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.67000	0.68000	0
13/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.17100	0.17500	0
13/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.63800	0.64900	0
13/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18900	0.19400	0
13/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.60800	0.61800	0
13/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.20900	0.21300	0
13/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.85200	0.88500	0
13/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.27300	0.30000	0
13/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.82000	0.85400	0
13/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.29100	0.31900	0
13/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.78900	0.82300	0
13/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.31000	0.33800	0
13/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.13200	0.14900	1,430
13/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16400	0.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.31100	0.32600	100
13/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.27700	0.28500	0
13/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.28900	0.30300	0
13/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.30500	0.31200	0
13/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.26900	0.28300	0
13/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.33500	0.34200	0
13/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.25100	0.26500	0
13/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.36700	0.37400	0
13/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.38300	0.39300	0
13/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.43400	0.43800	0
13/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.36400	0.37500	0
13/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.46500	0.47000	0
13/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.34700	0.35800	500
13/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.49800	0.50300	0
13/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.44800	0.45200	0
13/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.53400	0.53200	0
13/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.42600	0.43000	0
13/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.56200	0.56000	0
13/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.43400	0.43800	0
13/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.62000	0.61800	0
13/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.28700	0.29600	0
13/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.63800	0.64100	0
13/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.27400	0.28300	4,400
13/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.67500	0.67800	0
13/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.26100	0.27000	0
13/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.71200	0.71500	0
13/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.24900	0.25800	0
13/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.75000	0.75300	0
13/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.23800	0.24700	0
13/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.78900	0.79200	0
13/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.22800	0.23600	0
13/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.82900	0.83100	0
13/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.21700	0.22600	0
13/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.86800	0.87100	0
13/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.20800	0.21600	0
13/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.90900	0.91100	0
13/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.30400	0.30700	30,000
13/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.94000	0.93700	0
13/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.19100	0.19800	0
13/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.99200	0.99300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.18300	0.19000	117
13/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.03400	1.03500	0
13/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00400	0
13/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.13500	1.12800	0
13/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.07300	0.08000	3,000
13/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.13900	1.13900	0
13/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.23400	1.22700	0
13/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.28400	1.27700	0
13/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.33300	1.32600	0
13/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.38300	1.37600	0
13/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.43300	1.42600	0
13/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05200	0.05800	0
13/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.41800	1.41700	0
13/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.12700	0.13300	0
13/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.42800	1.42800	0
13/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.12200	0.12800	330
13/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.47300	1.47300	0
13/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04500	0.05000	0
13/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.56100	1.55900	0
13/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.11300	0.11900	0
13/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.56400	1.56400	0
13/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.73200	1.72500	0
13/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.03900	0.04300	0
13/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.70500	1.70200	0
13/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.83200	1.82500	0
13/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
13/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.88200	1.87400	0
13/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.93200	1.92400	0
13/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.09200	0.09600	0
13/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.84300	1.84100	0
13/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.08900	0.09300	0
13/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.89000	1.88800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.08200	2.07400	0
13/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.13200	2.12400	0
13/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02600	0.02900	0
13/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.09200	2.08800	0
13/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02400	0.02700	0
13/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.14000	2.13600	0
13/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02200	0.02500	0
13/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.18800	2.18400	0
13/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07300	0.07600	0
13/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.17400	2.17100	0
13/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07000	0.07300	0
13/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.22100	2.21800	0
13/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.06700	0.07100	0
13/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.26800	2.26600	0
13/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06500	0.06800	300
13/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.31600	2.31300	0
13/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06200	0.06600	0
13/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.36300	2.36100	0
13/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06000	0.06300	0
13/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.41100	2.40800	0
13/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05800	0.06100	0
13/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.45900	2.45600	0
13/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05600	0.05900	0
13/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.50700	2.50400	0
13/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05400	0.05700	0
13/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.55500	2.55200	0
13/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05200	0.05500	0
13/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.60300	2.60000	0
13/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05000	0.05300	0
13/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.65100	2.64800	0
13/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04800	0.05100	0
13/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.69900	2.69600	0
13/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04700	0.04900	0
13/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.74800	2.74400	0
13/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08700	0.08800	30,000
13/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.72300	2.71800	0
13/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.03200	3.02400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.08200	3.07400	0
13/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.13200	3.12400	0
13/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.18200	3.17400	0
13/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.23200	3.22400	0
13/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.28200	3.27400	0
13/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.48200	3.47400	0
13/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03200	0.03300	0
13/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.33300	3.32800	0
13/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.58200	3.57400	0
13/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.63200	3.62400	0
13/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.68200	3.67400	0
13/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.73200	3.72400	0
13/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.78200	3.77400	0
13/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.83200	3.82400	0
13/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.88200	3.87400	0
13/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.93200	3.92400	0
13/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.98200	3.97400	0
13/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.03200	4.02400	0
13/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.08200	4.07400	0
13/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.13200	4.12400	0
13/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.06700	4.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.11700	4.11000	0
13/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.16700	4.16000	0
13/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01900	0.02000	0
13/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.12000	4.11500	0
13/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01800	0.01900	0
13/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.16900	4.16400	0
13/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01700	0.01800	0
13/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.21800	4.21300	0
13/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01600	0.01700	0
13/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.26700	4.26200	0
13/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01500	0.01600	0
13/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.31600	4.31100	0
13/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01400	0.01500	0
13/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.36500	4.36000	0
13/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01300	0.01400	0
13/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.41400	4.40900	0
13/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01200	0.01300	0
13/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.46300	4.45800	0
13/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01200	0.01200	0
13/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.51300	4.50700	0
13/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01100	0.01200	0
13/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.56200	4.55700	0
13/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01000	0.01100	0
13/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.61100	4.60600	0
13/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01000	0.01000	0
13/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.66100	4.65500	0
13/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00900	0.01000	0
13/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.71000	4.70500	0
13/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00800	0.00900	0
13/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.75900	4.75400	0
13/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.03200	5.02400	0
13/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.08200	5.07400	0
13/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.13200	5.12400	0
13/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.18200	5.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.23200	5.22400	0
13/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.28200	5.27400	0
13/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.48200	5.47400	0
13/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
13/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.30500	5.29900	0
13/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.58200	5.57400	0
13/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.63200	5.62400	0
13/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.68200	5.67400	0
13/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.78200	5.77400	0
13/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.83200	5.82400	0
13/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.88200	5.87400	0
13/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.93200	5.92400	0
13/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.98200	5.97400	0
13/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.08200	6.07400	0
13/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.13200	6.12400	0
13/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.06600	6.05900	0
13/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.11600	6.10900	0
13/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.16600	6.15900	0
13/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.10200	6.09700	0
13/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.15200	6.14700	0
13/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.20200	6.19600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.25200	6.24600	0
13/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.30200	6.29600	0
13/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.35200	6.34600	0
13/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.40200	6.39600	0
13/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.45200	6.44600	0
13/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.50200	6.49600	0
13/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.55200	6.54600	0
13/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.60200	6.59600	0
13/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.65200	6.64600	0
13/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.70200	6.69600	0
13/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.75200	6.74600	0
13/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.03200	7.02400	0
13/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.08200	7.07400	0
13/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.18200	7.17400	0
13/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.23200	7.22400	0
13/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.28200	7.27400	0
13/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.30200	7.29600	0
13/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.98200	7.97400	0
13/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.08200	8.07400	0
13/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.13200	8.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.06600	8.05900	0
13/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.11600	8.10900	0
13/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.16600	8.15900	0
13/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.10100	8.09600	0
13/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.15100	8.14600	0
13/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.20100	8.19500	0
13/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.25100	8.24500	0
13/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.30100	8.29500	0
13/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.35100	8.34500	0
13/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.40100	8.39500	0
13/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.45100	8.44500	0
13/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.50100	8.49500	0
13/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.55100	8.54500	0
13/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.60100	8.59500	0
13/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.65100	8.64500	0
13/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.70100	8.69500	0
13/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.75100	8.74500	0
13/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.03200	9.02400	0
13/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.08200	9.07400	0
13/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.18200	9.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.23200	9.22400	0
13/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.28200	9.27400	0
13/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.98200	9.97400	0
13/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.36930	11.51410	160
13/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.13400	3.27800	0
13/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	2.98400	3.12800	0
13/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.88400	3.02800	0
13/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.83400	2.97800	0
13/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.78400	2.92800	0
13/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.68400	2.82800	0
13/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.63400	2.77800	0
13/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.48400	2.62800	0
13/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.43400	2.57800	0
13/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.38400	2.52800	0
13/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.33400	2.47800	0
13/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.28400	2.42800	0
13/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.23400	2.37800	0
13/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.18400	2.32800	0
13/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.13400	2.27800	0
13/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.08400	2.22800	0
13/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.03400	2.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	1.98400	2.12800	0
13/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	1.93400	2.07900	0
13/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.88400	2.02900	0
13/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.83400	1.97900	0
13/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.78500	1.92900	0
13/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.73500	1.87900	0
13/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.68500	1.82900	0
13/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.63500	1.77900	0
13/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.58500	1.72900	0
13/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.53500	1.68000	0
13/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.48500	1.63000	0
13/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.43600	1.58000	0
13/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.38600	1.53000	0
13/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.33600	1.48000	0
13/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.28700	1.43100	0
13/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.23700	1.38100	0
13/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.18700	1.33100	0
13/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.13800	1.28200	0
13/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00400	0.00400	0
13/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.08900	1.23200	0
13/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00500	0.00400	0
13/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.03900	1.18300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00500	0.00500	0
13/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	0.99000	1.13300	0
13/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00600	0.00500	0
13/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	0.94200	1.08400	0
13/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00800	0.00600	0
13/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.89400	1.03500	0
13/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01000	0.00700	0
13/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.84600	0.98600	0
13/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01200	0.00800	0
13/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.79900	0.93800	0
13/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01000	0
13/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.75300	0.89100	0
13/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01900	0.01300	0
13/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.70700	0.84400	0
13/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02300	0.01600	0
13/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.66200	0.79700	0
13/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02800	0.01900	0
13/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.61800	0.75200	0
13/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.03400	0.02400	0
13/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.57500	0.70700	0
13/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04100	0.02900	0
13/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.53300	0.66300	0
13/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04900	0.03500	0
13/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.49200	0.62000	0
13/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05800	0.04200	0
13/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.45300	0.57800	0
13/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.06900	0.05000	0
13/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.41500	0.53700	0
13/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.08100	0.05900	0
13/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.37800	0.49800	0
13/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.09400	0.07000	0
13/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.34300	0.46000	0
13/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.10900	0.08200	0
13/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.31000	0.42300	0
13/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.12600	0.09500	0
13/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.27900	0.38800	0
13/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.14500	0.11000	0
13/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.24900	0.35500	0
13/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.16500	0.12700	0
13/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.22100	0.32300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.18700	0.14500	0
13/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.19600	0.29300	0
13/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.21200	0.16500	0
13/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.17500	0.26500	0
13/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.24100	0.18700	0
13/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.15700	0.23800	0
13/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.27300	0.21000	0
13/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.14000	0.21300	0
13/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.30600	0.23500	0
13/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.12400	0.19300	0
13/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.34000	0.26500	0
13/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.11100	0.17400	0
13/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.37700	0.29600	0
13/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.09800	0.15700	0
13/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.41400	0.32900	0
13/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.08700	0.14100	0
13/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.45300	0.36300	0
13/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.07700	0.12700	0
13/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.49300	0.39900	0
13/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.06900	0.11400	0
13/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.53500	0.43600	0
13/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.06100	0.10200	0
13/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.57700	0.47400	0
13/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.05400	0.09100	0
13/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.62000	0.51300	0
13/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.04800	0.08200	0
13/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.66400	0.55400	0
13/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.04200	0.07300	0
13/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.70800	0.59500	0
13/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03700	0.06500	0
13/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.75300	0.63700	0
13/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.03300	0.05900	0
13/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.79900	0.68100	0
13/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.39200	0.45400	50
13/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.87300	0.79000	0
13/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.37500	0.43500	0
13/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.90600	0.82100	0
13/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.02300	0.04200	0
13/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.93900	0.81400	0
13/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.02000	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.98600	0.85900	0
13/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01800	0.03300	28
13/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	1.03400	0.90500	0
13/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.01600	0.03000	0
13/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	1.08200	0.95200	0
13/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01400	0.02700	0
13/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.13000	0.99900	0
13/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.01300	0.02400	0
13/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.17900	1.04600	0
13/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.01100	0.02100	0
13/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.22700	1.09300	0
13/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.01000	0.01900	0
13/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.27600	1.14100	0
13/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00900	0.01700	0
13/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.32500	1.18900	0
13/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00800	0.01500	0
13/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.37400	1.23700	0
13/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00700	0.01400	8,032
13/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.42300	1.28600	0
13/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00600	0.01200	0
13/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.47200	1.33400	0
13/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00600	0.01100	0
13/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.52200	1.38300	0
13/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00500	0.01000	0
13/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.57100	1.43200	0
13/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00500	0.00900	0
13/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.62100	1.48100	0
13/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.11400	0.12400	0
13/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.61200	1.47700	0
13/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.10800	0.11700	0
13/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.65600	1.52000	0
13/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.10100	0.11000	0
13/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.69900	1.56300	0
13/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00300	0.00600	0
13/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.81900	1.67800	0
13/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00300	0.00500	0
13/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.86900	1.72700	0
13/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00200	0.00500	0
13/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.91800	1.77700	0
13/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.96800	1.82600	0
13/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00200	0.00400	0
13/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	2.01800	1.87600	0
13/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	2.06800	1.92500	0
13/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.11800	1.97500	0
13/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.16800	2.02500	0
13/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00300	0
13/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.21700	2.07500	0
13/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.26700	2.12400	0
13/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.31700	2.17400	0
13/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00200	11,194
13/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.36700	2.22400	0
13/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.41700	2.27400	0
13/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.46700	2.32400	0
13/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.51700	2.37400	0
13/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.56700	2.42300	0
13/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.61700	2.47300	0
13/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.66700	2.52300	0
13/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.71700	2.57300	0
13/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.76700	2.62300	0
13/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.81700	2.67300	0
13/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.86700	2.72300	0
13/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.91600	2.77300	0
13/05/2010	£ / R On 14-June-10	14.00	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
13/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.96600	2.82300	0
13/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	3.01600	2.87300	0
13/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	3.06600	2.92300	0
13/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.11600	2.97300	0
13/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.16600	3.02300	0
13/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.21600	3.07300	0
13/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.26600	3.12300	0
13/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.31600	3.17300	0
13/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
13/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.36600	3.22200	0
13/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.46600	3.32200	0
13/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.51600	3.37200	0
13/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.56600	3.42200	0
13/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.61600	3.47200	0
13/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.66600	3.52200	0
13/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.71600	3.57200	0
13/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.76600	3.62200	0
13/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.81600	3.67200	0
13/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.86600	3.72200	0
13/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.91600	3.77200	0
13/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.96600	3.82200	0
13/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	4.01600	3.87200	0
13/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	4.06600	3.92200	0
13/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.11600	3.97200	0
13/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.16600	4.02200	0
13/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.21600	4.07200	0
13/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.26600	4.12200	0
13/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.31600	4.17200	0
13/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.36600	4.22200	0
13/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.41600	4.27200	0
13/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.46600	4.32200	0
13/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.51600	4.37200	0
13/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.56600	4.42200	0
13/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.61600	4.47200	0
13/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.66600	4.52200	0
13/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.71600	4.57200	0
13/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.76600	4.62200	0
13/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.81600	4.67200	0
13/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.86600	4.72200	0
13/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.91600	4.77200	0
13/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.96600	4.82200	0
13/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	5.01600	4.87200	0
13/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	5.06600	4.92200	0
13/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.11600	4.97200	0
13/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.16600	5.02200	0
13/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.21600	5.07200	0
13/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.26600	5.12200	0
13/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.31600	5.17200	0
13/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.36600	5.22200	0
13/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.41600	5.27200	0
13/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.46600	5.32200	0
13/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.51600	5.37200	0
13/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.56600	5.42200	0
13/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.61600	5.47200	0
13/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.66600	5.52200	0
13/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.71600	5.57200	0
13/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.76600	5.62200	0
13/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.81600	5.67200	0
13/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.86600	5.72200	0
13/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.91600	5.77200	0
13/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.96600	5.82200	0
13/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	6.01600	5.87200	0
13/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	6.06600	5.92200	0
13/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.11600	5.97200	0
13/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.16600	6.02200	0
13/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.21600	6.07200	0
13/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.26600	6.12200	0
13/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.31600	6.17200	0
13/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.36600	6.22200	0
13/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.41600	6.27200	0
13/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
13/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.46600	6.32200	0
13/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.51600	6.37200	0
13/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.56600	6.42200	0
13/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.61600	6.47200	0
13/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.66600	6.52200	0
13/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.71600	6.57200	0
13/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.76600	6.62200	0
13/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.81600	6.67200	0
13/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.86600	6.72200	0
13/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.91600	6.77200	0
13/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.96600	6.82200	0
13/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	7.01600	6.87200	0
13/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	7.06600	6.92200	0
13/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.11600	6.97200	0
13/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.16600	7.02200	0
13/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.21600	7.07200	0
13/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.26600	7.12200	0
13/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.31600	7.17200	0
13/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.36600	7.22200	0
13/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.41600	7.27200	0
13/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.46600	7.32200	0
13/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.51600	7.37200	0
13/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.56600	7.42200	0
13/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.61600	7.47200	0
13/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.66600	7.52200	0
13/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.71600	7.57200	0
13/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.76600	7.62200	0
13/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.81600	7.67200	0
13/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.86600	7.72200	0
13/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.91600	7.77200	0
13/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.96600	7.82200	0
13/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	8.01600	7.87200	0
13/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	8.06600	7.92200	0
13/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.11600	7.97200	0
13/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.16600	8.02200	0
13/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.21600	8.07200	0
13/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.26600	8.12200	0
13/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.31600	8.17200	0
13/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.36600	8.22200	0
13/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.41600	8.27200	0
13/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.46600	8.32200	0
13/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.51600	8.37200	0
13/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.56600	8.42200	0
13/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.61600	8.47200	0
13/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.66600	8.52200	0
13/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.71600	8.57200	0
13/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.76600	8.62200	0
13/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.81600	8.67200	0
13/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.86600	8.72200	0
13/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.91600	8.77200	0
13/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.96600	8.82200	0
13/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	9.01600	8.87200	0
13/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	9.06600	8.92200	0
13/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.11600	8.97200	0
13/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.16600	9.02200	0
13/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.21600	9.07200	0
13/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.26600	9.12200	0
13/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.31600	9.17200	0
13/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.36600	9.22200	0
13/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.51600	9.37200	0
13/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.56600	9.42200	0
13/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.61600	9.47200	0
13/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.66600	9.52200	0
13/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.71600	9.57200	0
13/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.76600	9.62200	0
13/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.81600	9.67200	0
13/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.86600	9.72200	0
13/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.91600	9.77200	0
13/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.96600	9.82200	0
13/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	10.01600	9.87200	0
13/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	10.06600	9.92200	0
13/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.11600	9.97200	0
13/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.16600	10.02200	0
13/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.21600	10.07200	0
13/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.26600	10.12200	0
13/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.31600	10.17200	0
13/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.36600	10.22200	0
13/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.41600	10.27200	0
13/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.46600	10.32200	0
13/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.51600	10.37200	0
13/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.56600	10.42200	0
13/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.61600	10.47200	0
13/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.66600	10.52200	0
13/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.71600	10.57200	0
13/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.76600	10.62200	0
13/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.81600	10.67200	0
13/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.86600	10.72200	0
13/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.91600	10.77200	0
13/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.96600	10.82200	0
13/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	11.01600	10.87200	0
13/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	11.06600	10.92200	0
13/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.11600	10.97200	0
13/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.16600	11.02200	0
13/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.21600	11.07200	0
13/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.26600	11.12200	0
13/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.31600	11.17200	0
13/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08250	0.08220	0
13/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01125	0.01095	0
13/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00005	0.00005	0
13/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00266	0.00251	0
13/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00146	0.00161	0
13/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00401	0.00388	0
13/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00441	0.00458	0
13/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00037	0.00035	0
13/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00917	0.00945	0
13/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.75320	9.84360	2,090
13/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.15300	2.24300	0
13/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.10300	2.19300	0
13/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.05300	2.14300	0
13/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.00300	2.09300	0
13/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.95300	2.04300	0
13/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.90300	1.99300	0
13/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.85300	1.94300	0
13/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.75300	1.84300	0
13/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.70300	1.79300	0
13/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.65300	1.74300	0
13/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.91700	2.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01100	0
13/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.86800	1.95600	0
13/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01500	0.01200	0
13/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.81900	1.90700	0
13/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01600	0.01300	0
13/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.77100	1.85800	0
13/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01800	0.01400	0
13/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.67400	1.76100	0
13/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02100	0.01700	0
13/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.30300	1.39300	0
13/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.57900	1.66400	0
13/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02600	0.02000	0
13/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.53100	1.61600	0
13/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02800	0.02200	0
13/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.15400	1.24300	0
13/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.10400	1.19300	0
13/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
13/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.38900	1.47300	0
13/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03600	0.02900	0
13/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.00500	1.09400	0
13/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00100	0
13/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.95500	1.04400	0
13/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00100	0
13/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.25000	1.33100	0
13/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04700	0.03700	0
13/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.85700	0.94500	0
13/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00200	0
13/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.76100	0.84800	0
13/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00500	0
13/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.71300	0.79900	0
13/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.01000	0.00600	0
13/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.66600	0.75100	0
13/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01300	0.00800	0
13/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.98800	1.05600	0
13/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.08500	0.06200	0
13/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.94900	1.01500	0
13/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.09600	0.07100	0
13/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.91100	0.97600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.10800	0.08200	0
13/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.87400	0.93700	0
13/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.12100	0.09300	0
13/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.80300	0.86200	0
13/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.15000	0.11800	0
13/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.36000	0.43400	0
13/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.05700	0.04100	0
13/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.73700	0.79100	0
13/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.18400	0.14700	0
13/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.70500	0.75700	0
13/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.20200	0.16300	0
13/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.25200	0.31700	0
13/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.09900	0.07400	0
13/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.22000	0.28100	0
13/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.11700	0.08800	0
13/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.61500	0.66200	0
13/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.26200	0.21800	0
13/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.16200	0.21700	0
13/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.15900	0.12400	0
13/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.14100	0.18800	0
13/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.18800	0.14500	0
13/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.53500	0.57700	0
13/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.33200	0.28300	0
13/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.10600	0.14000	0
13/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.25300	0.19700	0
13/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.07800	0.10500	0
13/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.32500	0.26200	0
13/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.06700	0.09100	0
13/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.36400	0.29800	0
13/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.05700	0.07800	0
13/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.40400	0.33500	0
13/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.40400	0.43400	0
13/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.50100	0.44000	0
13/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.38700	0.41400	0
13/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.53400	0.47000	0
13/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.37000	0.39600	0
13/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.56700	0.50200	0
13/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.35400	0.37900	0
13/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.60100	0.53500	0
13/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.32400	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.67100	0.60300	0
13/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01900	0.02600	0
13/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.71600	0.63300	0
13/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.29700	0.31700	0
13/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.74400	0.67300	0
13/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.28400	0.30400	0
13/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.78100	0.71000	0
13/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.27200	0.29100	60
13/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.81900	0.74700	0
13/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.01000	0.01400	0
13/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.90700	0.82100	0
13/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.25000	0.26700	0
13/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.89700	0.82300	0
13/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00700	0.01000	0
13/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.00400	0.91700	0
13/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.10400	0.11700	2,530
13/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.00000	0.92400	0
13/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.22100	0.23500	0
13/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.01800	0.94100	0
13/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00400	0.00600	0
13/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.15100	1.06300	0
13/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00300	0.00500	0
13/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.25000	1.16200	0
13/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00300	0.00400	0
13/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.30000	1.21100	0
13/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00400	0
13/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.34900	1.26100	0
13/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.17400	0.18500	0
13/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.27100	1.19100	0
13/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.16700	0.17800	0
13/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.31400	1.23400	0
13/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.16100	0.17100	0
13/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.35800	1.27700	0
13/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.15500	0.16500	0
13/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.40200	1.32100	0
13/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.14400	0.15300	0
13/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.49100	1.40900	0
13/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.69800	1.60800	0
13/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.13400	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.58100	1.49800	0
13/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.12900	0.13700	0
13/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.62600	1.54300	0
13/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00100	25
13/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.84800	1.75800	0
13/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.89800	1.80800	0
13/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.11600	0.12300	0
13/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.76300	1.67900	0
13/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.99700	1.90800	0
13/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.04700	1.95800	0
13/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.10500	0.11200	0
13/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.90200	1.81800	0
13/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.14700	2.05700	0
13/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.03000	0.03500	0
13/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.09100	2.00700	0
13/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.24700	2.15700	0
13/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.29700	2.20700	0
13/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.34700	2.25700	0
13/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08600	0.09300	0
13/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.18300	2.09900	0
13/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08200	0.08900	0
13/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.22900	2.14500	0
13/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07900	0.08500	0
13/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.27600	2.19100	0
13/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07600	0.08200	0
13/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.32300	2.23800	0
13/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07300	0.07900	0
13/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.37000	2.28500	0
13/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07100	0.07600	0
13/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.41800	2.33200	0
13/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.69700	2.60700	0
13/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06500	0.07000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.51200	2.42600	0
13/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06300	0.06800	0
13/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.56000	2.47400	0
13/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05600	0.06100	0
13/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.70300	2.61700	0
13/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05100	0.05400	0
13/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.84800	2.76000	0
13/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04100	0.04400	0
13/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.13800	3.05000	0
13/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03800	0.04100	0
13/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.23500	3.14700	0
13/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.84700	3.75700	0
13/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.89700	3.80700	0
13/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.94700	3.85700	0
13/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.99700	3.90700	0
13/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.04700	3.95700	0
13/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.09700	4.00700	0
13/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.14700	4.05700	0
13/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.24700	4.15700	0
13/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.29700	4.20700	0
13/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.34700	4.25700	0
13/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02100	0.02300	0
13/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.11800	4.02900	0
13/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02000	0.02200	0
13/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.16700	4.07800	0
13/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01900	0.02100	0
13/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.21600	4.12700	0
13/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01800	0.02000	0
13/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.26500	4.17600	0
13/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.36300	4.27400	0
13/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.69700	4.60700	0
13/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01400	0.01600	0
13/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.46100	4.37200	0
13/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01400	0.01500	0
13/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.51100	4.42100	0
13/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01200	0.01300	0
13/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.65900	4.56900	0
13/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01000	0.01100	0
13/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.80700	4.71700	0
13/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00700	0.00800	0
13/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.10400	5.01400	0
13/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00600	0.00700	0
13/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.20300	5.11300	0
13/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.84700	5.75700	0
13/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.89700	5.80700	0
13/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.94700	5.85700	0
13/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.99700	5.90700	0
13/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.04700	5.95700	0
13/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.09700	6.00700	0
13/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.14700	6.05700	0
13/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.24700	6.15700	0
13/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.29700	6.20700	0
13/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.34700	6.25700	0
13/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.09900	6.00900	0
13/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.14900	6.05800	0
13/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.19900	6.10800	0
13/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.24900	6.15800	0
13/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.34900	6.25800	0
13/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.69700	6.60700	0
13/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.44900	6.35800	0
13/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.49900	6.40800	0
13/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.64900	6.55800	0
13/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.79900	6.70800	0
13/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.09800	7.00700	0
13/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.19800	7.10700	0
13/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.84700	7.75700	0
13/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.89700	7.80700	0
13/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.94700	7.85700	0
13/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.99700	7.90700	0
13/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.04700	7.95700	0
13/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.09700	8.00700	0
13/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.14700	8.05700	0
13/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.24700	8.15700	0
13/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.29700	8.20700	0
13/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.34700	8.25700	0
13/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.09800	8.00700	0
13/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.14800	8.05700	0
13/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.19800	8.10700	0
13/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.24800	8.15700	0
13/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.34800	8.25700	0
13/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.69700	8.60700	0
13/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.44800	8.35700	0
13/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.49800	8.40700	0
13/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.64700	8.55700	0
13/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.79700	8.70600	0
13/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.09700	9.00600	0
13/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.19700	9.10600	0
13/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.84700	9.75700	0
13/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.89700	9.80700	0
13/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.94700	9.85700	0
13/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.99700	9.90700	0
13/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.04700	9.95700	0
13/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.09700	10.00700	0
13/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.14700	10.05700	0
13/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.24700	10.15700	0
13/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.29700	10.20700	0
13/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.34700	10.25700	0
13/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.09700	10.00600	0
13/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.14700	10.05600	0
13/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.19700	10.10600	0
13/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.24700	10.15600	0
13/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.34700	10.25600	0
13/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.69700	10.60700	0
13/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.44700	10.35600	0
13/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.49700	10.40600	0
13/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.64700	10.55600	0
13/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.79700	10.70600	0
13/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.09700	11.00600	0
13/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.19700	11.10600	0
13/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.79930	6.76670	750
13/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.24200	4.20800	0
13/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.19200	4.15800	0
13/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.14200	4.10800	0
13/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.09200	4.05800	0
13/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.99200	3.95800	0
13/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.94200	3.90800	0
13/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.89200	3.85800	0
13/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.84200	3.80800	0
13/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.79200	3.75800	0
13/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.74200	3.70800	0
13/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.69200	3.65800	0
13/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.64200	3.60800	0
13/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.59200	3.55800	0
13/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.54200	3.50800	0
13/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.49200	3.45800	0
13/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.24200	3.20800	0
13/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.19200	3.15800	0
13/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.14200	3.10800	0
13/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.09200	3.05800	0
13/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.99200	2.95800	0
13/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.94200	2.90800	0
13/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.89200	2.85800	0
13/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.84200	2.80800	0
13/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.79200	2.75800	0
13/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.74200	2.70800	0
13/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.69200	2.65800	0
13/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.64200	2.60800	0
13/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.59200	2.55800	0
13/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.54200	2.50800	0
13/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.49200	2.45800	0
13/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.24200	2.20800	0
13/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.19200	2.15800	0
13/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.14200	2.10800	0
13/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.09200	2.05800	0
13/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.99200	1.95800	0
13/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.94200	1.90800	0
13/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.89200	1.85800	0
13/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.84200	1.80800	0
13/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.79200	1.75800	0
13/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.74200	1.70800	0
13/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.69200	1.65800	0
13/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.64200	1.60800	0
13/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.59200	1.55800	0
13/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.54200	1.50800	0
13/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.49200	1.45800	0
13/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.24200	1.20800	0
13/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.19200	1.15800	0
13/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.14200	1.10900	0
13/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
13/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.09300	1.05900	0
13/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.99300	0.95900	0
13/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.94300	0.90900	0
13/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
13/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.89300	0.86000	0
13/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
13/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.84400	0.81000	0
13/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
13/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.79400	0.76100	0
13/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00300	0
13/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.74500	0.71100	0
13/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
13/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.69500	0.66200	0
13/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00300	0.00400	0
13/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.64600	0.61400	0
13/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00400	0.00600	0
13/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.59800	0.56500	0
13/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00600	0.00700	0
13/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.54900	0.51800	0
13/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00700	0.01000	0
13/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.50200	0.47000	0
13/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01000	0.01200	0
13/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.27800	0.25200	0
13/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.03600	0.04400	0
13/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.23800	0.21400	0
13/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.04600	0.05600	0
13/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.20100	0.17800	0
13/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.05900	0.07000	0
13/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.16600	0.14500	0
13/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.07400	0.08700	0
13/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.13400	0.11500	0
13/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.09200	0.10700	0
13/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.10600	0.09500	0
13/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.11400	0.13700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.08600	0.07700	0
13/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.14400	0.16900	0
13/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.07000	0.06300	0
13/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.17800	0.20500	0
13/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.25800	0.24700	0
13/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.35900	0.38000	0
13/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.24100	0.23200	200
13/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.39200	0.41500	0
13/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.03600	0.03300	0
13/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.29400	0.32500	0
13/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.02900	0.02700	0
13/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.33700	0.36900	0
13/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02300	0.02200	0
13/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.38100	0.41400	0
13/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.01900	0.01700	0
13/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42700	0.45900	0
13/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.01500	0.01400	0
13/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47300	0.50600	0
13/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01200	0.01100	0
13/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.52000	0.55300	0
13/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.75800	1.79200	0
13/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.80800	1.84200	0
13/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.85800	1.89200	0
13/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.90800	1.94200	0
13/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.00800	2.04200	0
13/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.05800	2.09200	0
13/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.10800	2.14200	0
13/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.15800	2.19200	0
13/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.20800	2.24200	0
13/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.25800	2.29200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.30800	2.34200	0
13/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.35800	2.39200	0
13/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.40800	2.44200	0
13/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.45800	2.49200	0
13/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.50800	2.54200	0
13/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.75800	3.79200	0
13/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.80800	3.84200	0
13/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.85800	3.89200	0
13/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.90800	3.94200	0
13/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.00800	4.04200	0
13/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.05800	4.09200	0
13/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.10800	4.14200	0
13/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.15800	4.19200	0
13/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.20800	4.24200	0
13/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.25800	4.29200	0
13/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.30800	4.34200	0
13/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.35800	4.39200	0
13/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.40800	4.44200	0
13/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.45800	4.49200	0
13/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.50800	4.54200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.75800	5.79200	0
13/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.80800	5.84200	0
13/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.85800	5.89200	0
13/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.90800	5.94200	0
13/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.00800	6.04200	0
13/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.05800	6.09200	0
13/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.10800	6.14200	0
13/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.15800	6.19200	0
13/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.20800	6.24200	0
13/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.25800	6.29200	0
13/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.30800	6.34200	0
13/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.35800	6.39200	0
13/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.40800	6.44200	0
13/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.45800	6.49200	0
13/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.50800	6.54200	0
13/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.75800	7.79200	0
13/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.80800	7.84200	0
13/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.85800	7.89200	0
13/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.90800	7.94200	0
13/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.00800	8.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.05800	8.09200	0
13/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.10800	8.14200	0
13/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.15800	8.19200	0
13/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.20800	8.24200	0
13/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.25800	8.29200	0
13/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.30800	8.34200	0
13/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.35800	8.39200	0
13/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.40800	8.44200	0
13/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.45800	8.49200	0
13/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.50800	8.54200	0
13/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.49590	7.51360	0
13/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.17100	0.19300	0
13/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.03600	0.03900	0
13/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.13300	0.15500	0
13/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.04800	0.05100	0
13/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.10000	0.12000	0
13/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.06500	0.06600	0
13/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.19200	0.21100	0
13/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.19600	0.19700	0
14/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.05320	7.97940	450
14/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.77200	4.69900	0
14/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.09100	4.01800	0
14/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.99100	3.91800	0
14/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.94100	3.86800	0
14/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.00800	3.93500	0
14/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.95800	3.88500	0
14/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.90800	3.83500	0
14/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.97300	3.89900	0
14/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.92300	3.84900	0
14/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.87300	3.79900	0
14/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.82300	3.74900	0
14/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.77300	3.69900	0
14/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.72300	3.64900	0
14/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.67300	3.59900	0
14/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.62300	3.54900	0
14/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.57300	3.49900	0
14/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.52300	3.45000	0
14/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.47300	3.40000	0
14/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.42300	3.35000	0
14/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.37300	3.30000	0
14/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.32300	3.25000	0
14/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.04100	2.96800	0
14/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.99100	2.91800	0
14/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.94100	2.86800	0
14/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.00800	2.93500	0
14/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.95800	2.88500	0
14/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.90800	2.83500	0
14/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.97400	2.90000	0
14/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
14/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.92400	2.85100	0
14/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.87400	2.80100	0
14/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.82400	2.75100	0
14/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.77400	2.70100	0
14/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.72400	2.65100	0
14/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.67500	2.60100	0
14/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
14/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.62500	2.55200	0
14/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
14/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.57500	2.50200	0
14/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
14/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.52500	2.45200	0
14/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
14/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.47600	2.40200	0
14/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00400	0.00300	0
14/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.42600	2.35300	0
14/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00400	0
14/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.37600	2.30300	0
14/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00400	0
14/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.32700	2.25300	0
14/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00500	0.00400	0
14/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.04100	1.96800	0
14/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.99100	1.91800	0
14/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.94100	1.86800	0
14/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.01000	1.93600	0
14/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.96000	1.88700	0
14/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.91000	1.83700	0
14/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.98000	1.90700	0
14/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
14/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.93100	1.85800	0
14/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
14/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.88200	1.80900	0
14/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.01000	0
14/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.83300	1.76000	0
14/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.01100	0
14/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.78400	1.71100	0
14/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01200	0.01200	0
14/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.73500	1.66200	0
14/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.01300	0
14/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.68700	1.61400	0
14/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01500	0.01500	0
14/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.63800	1.56500	0
14/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01600	0.01600	0
14/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.59000	1.51700	0
14/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01800	0.01800	0
14/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.54200	1.46900	0
14/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02000	0.02000	0
14/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.49400	1.42100	0
14/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02200	0.02200	0
14/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.44600	1.37300	0
14/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02400	0.02400	0
14/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.39800	1.32600	0
14/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02600	0.02700	0
14/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.35100	1.27900	0
14/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02900	0.03000	0
14/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.04200	0.96900	0
14/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.99300	0.92000	0
14/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.94300	0.87100	0
14/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.02500	0.95400	0
14/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01700	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.97900	0.90800	0
14/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02100	0.02400	0
14/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.93400	0.86300	0
14/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.02600	0.02900	0
14/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.03000	0.96400	0
14/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05800	0.06500	0
14/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.98900	0.92400	0
14/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06700	0.07500	0
14/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.94800	0.88400	0
14/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07600	0.08500	0
14/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.90900	0.84600	0
14/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08700	0.09700	0
14/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.87000	0.80900	0
14/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09800	0.11000	0
14/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.83200	0.77200	0
14/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11000	0.12300	0
14/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.79500	0.73700	0
14/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12300	0.13800	0
14/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.75900	0.70300	0
14/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13700	0.15400	0
14/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.72400	0.67000	0
14/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15200	0.17100	0
14/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.69000	0.63800	0
14/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16800	0.18900	0
14/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.65800	0.60800	0
14/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18600	0.20900	0
14/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.90400	0.85200	0
14/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.25100	0.27300	0
14/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.87100	0.82000	0
14/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26800	0.29100	0
14/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.83900	0.78900	0
14/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.28600	0.31000	0
14/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.16700	0.13200	1,430
14/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.12600	0.16400	0
14/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.35000	0.31100	100
14/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.24200	0.27700	0
14/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.32400	0.28900	0
14/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.26600	0.30500	0
14/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.30000	0.26900	0
14/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.29200	0.33500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.28000	0.25100	0
14/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32200	0.36700	0
14/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.41200	0.38300	0
14/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.39000	0.43400	0
14/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.39200	0.36400	0
14/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.42000	0.46500	0
14/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.37300	0.34700	500
14/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.45100	0.49800	0
14/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.48500	0.44800	0
14/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.49700	0.53400	0
14/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.46200	0.42600	0
14/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.52400	0.56200	0
14/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.44000	0.43400	0
14/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.55200	0.62000	0
14/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.30800	0.28700	0
14/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.58600	0.63800	0
14/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.29400	0.27400	4,400
14/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.62200	0.67500	0
14/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.28000	0.26100	0
14/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.65800	0.71200	0
14/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.26800	0.24900	0
14/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.69600	0.75000	0
14/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.25500	0.23800	0
14/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.73300	0.78900	0
14/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.24400	0.22800	0
14/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.77200	0.82900	0
14/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.23300	0.21700	0
14/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.81100	0.86800	0
14/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.22300	0.20800	0
14/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.85100	0.90900	0
14/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.33000	0.30400	30,000
14/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.89200	0.94000	0
14/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.20400	0.19100	0
14/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.93200	0.99200	0
14/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.19500	0.18300	117
14/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.97300	1.03400	0
14/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00400	0.00300	0
14/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.06300	1.13500	0
14/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.08100	0.07300	3,000
14/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.07300	1.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00200	0
14/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.16200	1.23400	0
14/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.21100	1.28400	0
14/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00100	0
14/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.26100	1.33300	0
14/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00100	0
14/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.31100	1.38300	0
14/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.36000	1.43300	0
14/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05800	0.05200	0
14/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.35000	1.41800	0
14/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.13500	0.12700	0
14/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.36300	1.42800	0
14/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.13000	0.12200	330
14/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.40800	1.47300	0
14/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04900	0.04500	0
14/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.49100	1.56100	0
14/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.12100	0.11300	0
14/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.49900	1.56400	0
14/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.66000	1.73200	0
14/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04300	0.03900	0
14/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.63500	1.70500	0
14/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.75900	1.83200	0
14/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
14/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.80900	1.88200	0
14/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.85900	1.93200	0
14/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.09800	0.09200	0
14/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.77600	1.84300	0
14/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.09400	0.08900	0
14/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.82200	1.89000	0
14/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.00900	2.08200	0
14/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.05900	2.13200	0
14/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.03000	0.02600	0
14/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.02200	2.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02700	0.02400	0
14/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.06900	2.14000	0
14/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02500	0.02200	0
14/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.11700	2.18800	0
14/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07800	0.07300	0
14/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.10600	2.17400	0
14/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07500	0.07000	0
14/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.15300	2.22100	0
14/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07200	0.06700	0
14/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.20000	2.26800	0
14/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06900	0.06500	300
14/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.24700	2.31600	0
14/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06700	0.06200	0
14/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.29500	2.36300	0
14/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06500	0.06000	0
14/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.34300	2.41100	0
14/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.06200	0.05800	0
14/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.39000	2.45900	0
14/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.06000	0.05600	0
14/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.43800	2.50700	0
14/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05800	0.05400	0
14/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.48600	2.55500	0
14/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05600	0.05200	0
14/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.53400	2.60300	0
14/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05400	0.05000	0
14/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.58200	2.65100	0
14/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05200	0.04800	0
14/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.63000	2.69900	0
14/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.05100	0.04700	0
14/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.67900	2.74800	0
14/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09500	0.08700	30,000
14/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.65700	2.72300	0
14/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.95900	3.03200	0
14/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.00900	3.08200	0
14/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.05900	3.13200	0
14/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.10900	3.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.15900	3.23200	0
14/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.20900	3.28200	0
14/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.40900	3.48200	0
14/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03500	0.03200	0
14/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.26300	3.33300	0
14/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.50900	3.58200	0
14/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.55900	3.63200	0
14/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.60900	3.68200	0
14/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.65900	3.73200	0
14/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.70900	3.78200	0
14/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.75900	3.83200	0
14/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.80900	3.88200	0
14/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.85900	3.93200	0
14/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.90900	3.98200	0
14/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.95900	4.03200	0
14/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.00900	4.08200	0
14/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.05900	4.13200	0
14/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.99300	4.06700	0
14/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.04300	4.11700	0
14/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.09300	4.16700	0
14/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02200	0.01900	0
14/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.05000	4.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02100	0.01800	0
14/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.09900	4.16900	0
14/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02000	0.01700	0
14/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.14800	4.21800	0
14/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01800	0.01600	0
14/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.19600	4.26700	0
14/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01700	0.01500	0
14/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.24500	4.31600	0
14/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01600	0.01400	0
14/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.29400	4.36500	0
14/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01500	0.01300	0
14/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.34300	4.41400	0
14/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01400	0.01200	0
14/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.39200	4.46300	0
14/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01400	0.01200	0
14/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.44200	4.51300	0
14/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01300	0.01100	0
14/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.49100	4.56200	0
14/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01200	0.01000	0
14/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.54000	4.61100	0
14/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01100	0.01000	0
14/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.58900	4.66100	0
14/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01100	0.00900	0
14/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.63900	4.71000	0
14/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01000	0.00800	0
14/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.68800	4.75900	0
14/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.95900	5.03200	0
14/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.00900	5.08200	0
14/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.05900	5.13200	0
14/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.10900	5.18200	0
14/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.15900	5.23200	0
14/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.20900	5.28200	0
14/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.40900	5.48200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00500	0.00400	0
14/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.23300	5.30500	0
14/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.50900	5.58200	0
14/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.55900	5.63200	0
14/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.60900	5.68200	0
14/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.70900	5.78200	0
14/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.75900	5.83200	0
14/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.80900	5.88200	0
14/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.85900	5.93200	0
14/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.90900	5.98200	0
14/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.00900	6.08200	0
14/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.05900	6.13200	0
14/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.99200	6.06600	0
14/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.04200	6.11600	0
14/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.09200	6.16600	0
14/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00200	0.00100	0
14/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.03000	6.10200	0
14/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.07900	6.15200	0
14/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.12900	6.20200	0
14/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.17900	6.25200	0
14/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.22900	6.30200	0
14/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.27900	6.35200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.32900	6.40200	0
14/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.37900	6.45200	0
14/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.42900	6.50200	0
14/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.47900	6.55200	0
14/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.52900	6.60200	0
14/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.57900	6.65200	0
14/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.62900	6.70200	0
14/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.67900	6.75200	0
14/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.95900	7.03200	0
14/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.00900	7.08200	0
14/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.10900	7.18200	0
14/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.15900	7.23200	0
14/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.20900	7.28200	0
14/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.22900	7.30200	0
14/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.90900	7.98200	0
14/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.00900	8.08200	0
14/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.05900	8.13200	0
14/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.99200	8.06600	0
14/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.04200	8.11600	0
14/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.09200	8.16600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.02900	8.10100	0
14/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.07900	8.15100	0
14/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.12900	8.20100	0
14/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.17800	8.25100	0
14/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.22800	8.30100	0
14/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.27800	8.35100	0
14/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.32800	8.40100	0
14/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.37800	8.45100	0
14/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.42800	8.50100	0
14/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.47800	8.55100	0
14/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.52800	8.60100	0
14/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.57800	8.65100	0
14/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.62800	8.70100	0
14/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.67800	8.75100	0
14/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.95900	9.03200	0
14/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.00900	9.08200	0
14/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.10900	9.18200	0
14/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.15900	9.23200	0
14/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.20900	9.28200	0
14/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.90900	9.98200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.39160	11.36930	165
14/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.15600	3.13400	0
14/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.00600	2.98400	0
14/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.90600	2.88400	0
14/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.85600	2.83400	0
14/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.80600	2.78400	0
14/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.70600	2.68400	0
14/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.65600	2.63400	0
14/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.50600	2.48400	0
14/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.45600	2.43400	0
14/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.40600	2.38400	0
14/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.35600	2.33400	0
14/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.30600	2.28400	0
14/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.25600	2.23400	0
14/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.20600	2.18400	0
14/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.15600	2.13400	0
14/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.10600	2.08400	0
14/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.05600	2.03400	0
14/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.00600	1.98400	0
14/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	1.95600	1.93400	0
14/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.90600	1.88400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.85700	1.83400	0
14/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.80700	1.78500	0
14/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.75700	1.73500	0
14/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.70700	1.68500	0
14/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.65700	1.63500	0
14/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.60700	1.58500	0
14/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.55700	1.53500	0
14/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.50700	1.48500	0
14/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.45800	1.43600	0
14/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.40800	1.38600	0
14/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.35800	1.33600	0
14/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.30800	1.28700	0
14/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.25900	1.23700	0
14/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00300	0.00300	0
14/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.20900	1.18700	0
14/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00300	0
14/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.16000	1.13800	0
14/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00400	0.00400	0
14/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.11000	1.08900	0
14/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00400	0.00500	0
14/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.06100	1.03900	0
14/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00500	0.00500	0
14/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.01100	0.99000	0
14/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00500	0.00600	0
14/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	0.96300	0.94200	0
14/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00700	0.00800	0
14/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.91400	0.89400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00800	0.01000	0
14/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.86600	0.84600	0
14/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01000	0.01200	0
14/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.81900	0.79900	0
14/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01300	0.01500	0
14/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.77100	0.75300	0
14/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01900	0
14/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.72500	0.70700	0
14/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01900	0.02300	0
14/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.67900	0.66200	0
14/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02300	0.02800	0
14/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.63300	0.61800	0
14/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02700	0.03400	0
14/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.58900	0.57500	0
14/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.03300	0.04100	0
14/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.54500	0.53300	0
14/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03900	0.04900	0
14/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.50300	0.49200	0
14/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.04700	0.05800	0
14/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.46100	0.45300	0
14/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05500	0.06900	0
14/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.42100	0.41500	0
14/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06500	0.08100	0
14/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.38300	0.37800	0
14/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07700	0.09400	0
14/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.34600	0.34300	0
14/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.09000	0.10900	0
14/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.31000	0.31000	0
14/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.10400	0.12600	0
14/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.27700	0.27900	0
14/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.12100	0.14500	0
14/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.24500	0.24900	0
14/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.13900	0.16500	0
14/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.21500	0.22100	0
14/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.15900	0.18700	0
14/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.18800	0.19600	0
14/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.18200	0.21200	0
14/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.16600	0.17500	0
14/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.21000	0.24100	0
14/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.14700	0.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.24100	0.27300	0
14/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.13000	0.14000	0
14/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.27400	0.30600	0
14/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.11500	0.12400	0
14/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.30900	0.34000	0
14/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.10100	0.11100	0
14/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.34500	0.37700	0
14/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.08900	0.09800	0
14/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.38300	0.41400	0
14/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.07800	0.08700	0
14/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.42200	0.45300	0
14/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.06900	0.07700	0
14/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.46300	0.49300	0
14/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.06000	0.06900	0
14/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.50400	0.53500	0
14/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.05300	0.06100	0
14/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.54700	0.57700	0
14/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.04600	0.05400	0
14/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.59000	0.62000	0
14/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.04100	0.04800	0
14/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.63500	0.66400	0
14/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03600	0.04200	0
14/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.68000	0.70800	0
14/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03100	0.03700	0
14/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.72500	0.75300	0
14/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.02700	0.03300	0
14/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.77100	0.79900	0
14/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.36600	0.39200	50
14/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.82400	0.87300	0
14/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.34900	0.37500	0
14/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.85700	0.90600	0
14/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.01900	0.02300	0
14/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.91300	0.93900	0
14/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.01600	0.02000	0
14/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.96000	0.98600	0
14/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.01400	0.01800	28
14/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	1.00800	1.03400	0
14/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.01300	0.01600	0
14/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	1.05700	1.08200	0
14/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.01100	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.10500	1.13000	0
14/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.01000	0.01300	0
14/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.15400	1.17900	0
14/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00900	0.01100	0
14/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.20300	1.22700	0
14/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00800	0.01000	0
14/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.25200	1.27600	0
14/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00700	0.00900	0
14/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.30100	1.32500	0
14/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00600	0.00800	0
14/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.35000	1.37400	0
14/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00500	0.00700	8,032
14/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.39900	1.42300	0
14/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00500	0.00600	0
14/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.44900	1.47200	0
14/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00400	0.00600	0
14/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.49800	1.52200	0
14/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00400	0.00500	0
14/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.54800	1.57100	0
14/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00500	0
14/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.59700	1.62100	0
14/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.10100	0.11400	0
14/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.57600	1.61200	0
14/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.09400	0.10800	0
14/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.61900	1.65600	0
14/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.08800	0.10100	0
14/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.66300	1.69900	0
14/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.79600	1.81900	0
14/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.84600	1.86900	0
14/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.89600	1.91800	0
14/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.94600	1.96800	0
14/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.99500	2.01800	0
14/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	2.04500	2.06800	0
14/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	2.09500	2.11800	0
14/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.14500	2.16800	0
14/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.19500	2.21700	0
14/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.24500	2.26700	0
14/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.29500	2.31700	0
14/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	11,194
14/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.34500	2.36700	0
14/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.39500	2.41700	0
14/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.44500	2.46700	0
14/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.49500	2.51700	0
14/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.54500	2.56700	0
14/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.59500	2.61700	0
14/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.64500	2.66700	0
14/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.69400	2.71700	0
14/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.74400	2.76700	0
14/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.79400	2.81700	0
14/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.84400	2.86700	0
14/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.89400	2.91600	0
14/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.94400	2.96600	0
14/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.99400	3.01600	0
14/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	3.04400	3.06600	0
14/05/2010	£ / R On 14-June-10	14.15	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
14/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.09400	3.11600	0
14/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.14400	3.16600	0
14/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.19400	3.21600	0
14/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.24400	3.26600	0
14/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.29400	3.31600	0
14/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
14/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.34400	3.36600	0
14/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.44400	3.46600	0
14/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.49400	3.51600	0
14/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.54400	3.56600	0
14/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.59400	3.61600	0
14/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.64400	3.66600	0
14/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.69400	3.71600	0
14/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.74400	3.76600	0
14/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.79400	3.81600	0
14/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.84400	3.86600	0
14/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.89400	3.91600	0
14/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.94400	3.96600	0
14/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.99400	4.01600	0
14/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	4.04400	4.06600	0
14/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	4.09400	4.11600	0
14/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.14400	4.16600	0
14/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.19400	4.21600	0
14/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.24400	4.26600	0
14/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.29400	4.31600	0
14/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.34400	4.36600	0
14/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.39400	4.41600	0
14/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.44400	4.46600	0
14/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.49400	4.51600	0
14/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.54400	4.56600	0
14/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.59400	4.61600	0
14/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.64400	4.66600	0
14/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.69400	4.71600	0
14/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.74400	4.76600	0
14/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.79400	4.81600	0
14/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.84400	4.86600	0
14/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.89400	4.91600	0
14/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.94400	4.96600	0
14/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.99400	5.01600	0
14/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	5.04400	5.06600	0
14/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.09400	5.11600	0
14/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.14400	5.16600	0
14/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.19400	5.21600	0
14/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.24400	5.26600	0
14/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.29400	5.31600	0
14/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.34400	5.36600	0
14/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.39400	5.41600	0
14/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.44400	5.46600	0
14/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.49400	5.51600	0
14/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.54400	5.56600	0
14/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.59400	5.61600	0
14/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.64400	5.66600	0
14/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.69400	5.71600	0
14/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.74400	5.76600	0
14/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.79400	5.81600	0
14/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.84400	5.86600	0
14/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.89400	5.91600	0
14/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.94400	5.96600	0
14/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.99400	6.01600	0
14/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	6.04400	6.06600	0
14/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	6.09400	6.11600	0
14/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.14400	6.16600	0
14/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.19400	6.21600	0
14/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.24400	6.26600	0
14/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.29400	6.31600	0
14/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.34400	6.36600	0
14/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.39400	6.41600	0
14/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
14/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.44400	6.46600	0
14/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.49400	6.51600	0
14/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.54400	6.56600	0
14/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.59400	6.61600	0
14/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.64400	6.66600	0
14/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.69400	6.71600	0
14/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.74400	6.76600	0
14/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.79400	6.81600	0
14/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.84400	6.86600	0
14/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.89400	6.91600	0
14/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.94400	6.96600	0
14/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.99400	7.01600	0
14/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	7.04400	7.06600	0
14/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.09400	7.11600	0
14/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.14400	7.16600	0
14/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.19400	7.21600	0
14/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.24400	7.26600	0
14/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.29400	7.31600	0
14/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.34400	7.36600	0
14/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.39400	7.41600	0
14/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.44400	7.46600	0
14/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.49400	7.51600	0
14/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.54400	7.56600	0
14/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.59400	7.61600	0
14/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.64400	7.66600	0
14/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.69400	7.71600	0
14/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.74400	7.76600	0
14/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.79400	7.81600	0
14/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.84400	7.86600	0
14/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.89400	7.91600	0
14/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.94400	7.96600	0
14/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.99400	8.01600	0
14/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	8.04400	8.06600	0
14/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	8.09400	8.11600	0
14/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.14400	8.16600	0
14/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.19400	8.21600	0
14/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.24400	8.26600	0
14/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.29400	8.31600	0
14/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.34400	8.36600	0
14/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.39400	8.41600	0
14/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.44400	8.46600	0
14/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.49400	8.51600	0
14/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.54400	8.56600	0
14/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.59400	8.61600	0
14/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.64400	8.66600	0
14/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.69400	8.71600	0
14/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.74400	8.76600	0
14/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.79400	8.81600	0
14/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.84400	8.86600	0
14/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.89400	8.91600	0
14/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.94400	8.96600	0
14/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.99400	9.01600	0
14/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	9.04400	9.06600	0
14/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.09400	9.11600	0
14/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.14400	9.16600	0
14/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.19400	9.21600	0
14/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.24400	9.26600	0
14/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.29400	9.31600	0
14/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.34400	9.36600	0
14/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.49400	9.51600	0
14/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.54400	9.56600	0
14/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.59400	9.61600	0
14/05/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.64400	9.66600	0
14/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.69400	9.71600	0
14/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.74400	9.76600	0
14/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.79400	9.81600	0
14/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.84400	9.86600	0
14/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.89400	9.91600	0
14/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.94400	9.96600	0
14/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.99400	10.01600	0
14/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	10.04400	10.06600	0
14/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	10.09400	10.11600	0
14/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.14400	10.16600	0
14/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.19400	10.21600	0
14/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.24400	10.26600	0
14/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.29400	10.31600	0
14/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.34400	10.36600	0
14/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.39400	10.41600	0
14/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.44400	10.46600	0
14/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.49400	10.51600	0
14/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.54400	10.56600	0
14/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.59400	10.61600	0
14/05/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.64400	10.66600	0
14/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.69400	10.71600	0
14/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.74400	10.76600	0
14/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.79400	10.81600	0
14/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.84400	10.86600	0
14/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.89400	10.91600	0
14/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.94400	10.96600	0
14/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.99400	11.01600	0
14/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	11.04400	11.06600	0
14/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	11.09400	11.11600	0
14/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.14400	11.16600	0
14/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.19400	11.21600	0
14/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.24400	11.26600	0
14/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.29400	11.31600	0
14/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08390	0.08250	0
14/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01254	0.01125	0
14/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00004	0.00005	0
14/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00331	0.00266	0
14/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00081	0.00146	0
14/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00437	0.00401	0
14/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00337	0.00441	0
14/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00041	0.00037	0
14/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00791	0.00917	0
14/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.73750	9.75320	2,090
14/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.13500	2.15300	0
14/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.08500	2.10300	0
14/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.03500	2.05300	0
14/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.98500	2.00300	0
14/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.93500	1.95300	0
14/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.88500	1.90300	0
14/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.83500	1.85300	0
14/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.73500	1.75300	0
14/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.68500	1.70300	0
14/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.63500	1.65300	0
14/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.90000	1.91700	0
14/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01400	0
14/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.85100	1.86800	0
14/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01500	0
14/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.80300	1.81900	0
14/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01600	0.01600	0
14/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.75400	1.77100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01700	0.01800	0
14/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.65700	1.67400	0
14/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02000	0.02100	0
14/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.28500	1.30300	0
14/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.56100	1.57900	0
14/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02400	0.02600	0
14/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.51300	1.53100	0
14/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02600	0.02800	0
14/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.13500	1.15400	0
14/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.08600	1.10400	0
14/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.37100	1.38900	0
14/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03400	0.03600	0
14/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.98600	1.00500	0
14/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.93700	0.95500	0
14/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.23100	1.25000	0
14/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04400	0.04700	0
14/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.83900	0.85700	0
14/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00400	0
14/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.74100	0.76100	0
14/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00800	0
14/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.69300	0.71300	0
14/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.01000	0
14/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.64500	0.66600	0
14/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01000	0.01300	0
14/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.96700	0.98800	0
14/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.08000	0.08500	0
14/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.92700	0.94900	0
14/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.09000	0.09600	0
14/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.88900	0.91100	0
14/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.10200	0.10800	0
14/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.85200	0.87400	0
14/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.11500	0.12100	0
14/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.78000	0.80300	0
14/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.14300	0.15000	0
14/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.33600	0.36000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.05100	0.05700	0
14/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.71200	0.73700	0
14/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.17500	0.18400	0
14/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.68000	0.70500	0
14/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.19300	0.20200	0
14/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.22600	0.25200	0
14/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.09100	0.09900	0
14/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.19400	0.22000	0
14/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.10900	0.11700	0
14/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.58900	0.61500	0
14/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.25200	0.26200	0
14/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.13700	0.16200	0
14/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.15200	0.15900	0
14/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.11700	0.14100	0
14/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.18200	0.18800	0
14/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.50800	0.53500	0
14/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.32100	0.33200	0
14/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.08500	0.10600	0
14/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.25000	0.25300	0
14/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.06000	0.07800	0
14/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.32500	0.32500	0
14/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.05100	0.06700	0
14/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.36600	0.36400	0
14/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.04300	0.05700	0
14/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.40800	0.40400	0
14/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.37700	0.40400	0
14/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.49000	0.50100	0
14/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.36000	0.38700	0
14/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.52300	0.53400	0
14/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.34300	0.37000	0
14/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.55600	0.56700	0
14/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.32700	0.35400	0
14/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.59000	0.60100	0
14/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.29800	0.32400	0
14/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.66100	0.67100	0
14/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.01300	0.01900	0
14/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.72800	0.71600	0
14/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.27200	0.29700	0
14/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.73500	0.74400	0
14/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.26000	0.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.77300	0.78100	0
14/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.24800	0.27200	60
14/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.81100	0.81900	0
14/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00600	0.01000	0
14/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.92100	0.90700	0
14/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.22700	0.25000	0
14/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.89000	0.89700	0
14/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00400	0.00700	0
14/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.01900	1.00400	0
14/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.08900	0.10400	2,530
14/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.00200	1.00000	0
14/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.19900	0.22100	0
14/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.01200	1.01800	0
14/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00400	0
14/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.16800	1.15100	0
14/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.26700	1.25000	0
14/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.31700	1.30000	0
14/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.36600	1.34900	0
14/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.15400	0.17400	0
14/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.26700	1.27100	0
14/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.14800	0.16700	0
14/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.31100	1.31400	0
14/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.14200	0.16100	0
14/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.35500	1.35800	0
14/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.13700	0.15500	0
14/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.40000	1.40200	0
14/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.12600	0.14400	0
14/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.48900	1.49100	0
14/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.71600	1.69800	0
14/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.11700	0.13400	0
14/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.58000	1.58100	0
14/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.11300	0.12900	0
14/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.62600	1.62600	0
14/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00100	25
14/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.86500	1.84800	0
14/05/2010	€ / R On 14-June-10	11.35	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
14/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.91500	1.89800	0
14/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.10100	0.11600	0
14/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.76400	1.76300	0
14/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.01500	1.99700	0
14/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.06500	2.04700	0
14/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.09100	0.10500	0
14/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.90400	1.90200	0
14/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.16500	2.14700	0
14/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02400	0.03000	0
14/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.10200	2.09100	0
14/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.26500	2.24700	0
14/05/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.31500	2.29700	0
14/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.36500	2.34700	0
14/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07300	0.08600	0
14/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.18600	2.18300	0
14/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07000	0.08200	0
14/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.23300	2.22900	0
14/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06700	0.07900	0
14/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.28000	2.27600	0
14/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06400	0.07600	0
14/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.32700	2.32300	0
14/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06200	0.07300	0
14/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.37500	2.37000	0
14/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05900	0.07100	0
14/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.42200	2.41800	0
14/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.71500	2.69700	0
14/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05400	0.06500	0
14/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.51700	2.51200	0
14/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05200	0.06300	0
14/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.56500	2.56000	0
14/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04600	0.05600	0
14/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.70900	2.70300	0
14/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04100	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.85400	2.84800	0
14/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03200	0.04100	0
14/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.14500	3.13800	0
14/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03000	0.03800	0
14/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.24300	3.23500	0
14/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.86500	3.84700	0
14/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.91500	3.89700	0
14/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.96500	3.94700	0
14/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.01500	3.99700	0
14/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.06500	4.04700	0
14/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.11500	4.09700	0
14/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.16500	4.14700	0
14/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.26500	4.24700	0
14/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.31500	4.29700	0
14/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.36500	4.34700	0
14/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01500	0.02100	0
14/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.12800	4.11800	0
14/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01500	0.02000	0
14/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.17800	4.16700	0
14/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01400	0.01900	0
14/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.22700	4.21600	0
14/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01300	0.01800	0
14/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.27600	4.26500	0
14/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01200	0.01600	0
14/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.37500	4.36300	0
14/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.71500	4.69700	0
14/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01100	0.01400	0
14/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.47400	4.46100	0
14/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01000	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.52300	4.51100	0
14/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00900	0.01200	0
14/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.67200	4.65900	0
14/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00700	0.01000	0
14/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.82000	4.80700	0
14/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00500	0.00700	0
14/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.11800	5.10400	0
14/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00500	0.00600	0
14/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.21800	5.20300	0
14/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.86500	5.84700	0
14/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.91500	5.89700	0
14/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.96500	5.94700	0
14/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.01500	5.99700	0
14/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.06500	6.04700	0
14/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.11500	6.09700	0
14/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.16500	6.14700	0
14/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.26500	6.24700	0
14/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.31500	6.29700	0
14/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.36500	6.34700	0
14/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.11500	6.09900	0
14/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.16500	6.14900	0
14/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.21500	6.19900	0
14/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.26500	6.24900	0
14/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.36500	6.34900	0
14/05/2010	€ / R On 14-June-10	16.15	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
14/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.71500	6.69700	0
14/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.46500	6.44900	0
14/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.51500	6.49900	0
14/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.66400	6.64900	0
14/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00200	0
14/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.81400	6.79900	0
14/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.11400	7.09800	0
14/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.21400	7.19800	0
14/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.86500	7.84700	0
14/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.91500	7.89700	0
14/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.96500	7.94700	0
14/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.01500	7.99700	0
14/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.06500	8.04700	0
14/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.11500	8.09700	0
14/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.16500	8.14700	0
14/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.26500	8.24700	0
14/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.31500	8.29700	0
14/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.36500	8.34700	0
14/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.11400	8.09800	0
14/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.16400	8.14800	0
14/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.21400	8.19800	0
14/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.26400	8.24800	0
14/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.36400	8.34800	0
14/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.71500	8.69700	0
14/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.46300	8.44800	0
14/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00100	0
14/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.51300	8.49800	0
14/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.66300	8.64700	0
14/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.81300	8.79700	0
14/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.11300	9.09700	0
14/05/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.21300	9.19700	0
14/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.86500	9.84700	0
14/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.91500	9.89700	0
14/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.96500	9.94700	0
14/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.01500	9.99700	0
14/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.06500	10.04700	0
14/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.11500	10.09700	0
14/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.16500	10.14700	0
14/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.26500	10.24700	0
14/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.31500	10.29700	0
14/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.36500	10.34700	0
14/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.11300	10.09700	0
14/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.16300	10.14700	0
14/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.21300	10.19700	0
14/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.26300	10.24700	0
14/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.36300	10.34700	0
14/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.71500	10.69700	0
14/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.46300	10.44700	0
14/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.51300	10.49700	0
14/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.66300	10.64700	0
14/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.81300	10.79700	0
14/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.11300	11.09700	0
14/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.21300	11.19700	0
14/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.80010	6.79930	3,900
14/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.24600	4.24200	0
14/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.19600	4.19200	0
14/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.14600	4.14200	0
14/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.09600	4.09200	0
14/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.99600	3.99200	0
14/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.94600	3.94200	0
14/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.89600	3.89200	0
14/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.84600	3.84200	0
14/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.79600	3.79200	0
14/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00100	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.74600	3.74200	0
14/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.69600	3.69200	0
14/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.64600	3.64200	0
14/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.59600	3.59200	0
14/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.54600	3.54200	0
14/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.49600	3.49200	0
14/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.24600	3.24200	0
14/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.19600	3.19200	0
14/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.14600	3.14200	0
14/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.09600	3.09200	0
14/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.99600	2.99200	0
14/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.94600	2.94200	0
14/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.89600	2.89200	0
14/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.84600	2.84200	0
14/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.79600	2.79200	0
14/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.74600	2.74200	0
14/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.69600	2.69200	0
14/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.64600	2.64200	0
14/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.59600	2.59200	0
14/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.54600	2.54200	0
14/05/2010	AU\$ / R On 14-June-10	4.20	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
14/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.49600	2.49200	0
14/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.24600	2.24200	0
14/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.19600	2.19200	0
14/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.14600	2.14200	0
14/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.09600	2.09200	0
14/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.99600	1.99200	0
14/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.94600	1.94200	0
14/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.89600	1.89200	0
14/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.84600	1.84200	0
14/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.79600	1.79200	0
14/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.74600	1.74200	0
14/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.69600	1.69200	0
14/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.64600	1.64200	0
14/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.59600	1.59200	0
14/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.54600	1.54200	0
14/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.49600	1.49200	0
14/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.24600	1.24200	0
14/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.19600	1.19200	0
14/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.14600	1.14200	0
14/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.09600	1.09300	0
14/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.99600	0.99300	0
14/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.94600	0.94300	0
14/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.89600	0.89300	0
14/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
14/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.84700	0.84400	0
14/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.79700	0.79400	0
14/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
14/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.74700	0.74500	0
14/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
14/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.69800	0.69500	0
14/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
14/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.64900	0.64600	0
14/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
14/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.60000	0.59800	0
14/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
14/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.55100	0.54900	0
14/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00600	0.00700	0
14/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.50300	0.50200	0
14/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00800	0.01000	0
14/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.27700	0.27800	0
14/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.03200	0.03600	0
14/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.23600	0.23800	0
14/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.04100	0.04600	0
14/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.19800	0.20100	0
14/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.05300	0.05900	0
14/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.16200	0.16600	0
14/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.06700	0.07400	0
14/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.12900	0.13400	0
14/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.08400	0.09200	0
14/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.10000	0.10600	0
14/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.10500	0.11400	0
14/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.08100	0.08600	0
14/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.13600	0.14400	0
14/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.06500	0.07000	0
14/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.17000	0.17800	0
14/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.25000	0.25800	0
14/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.35000	0.35900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.23400	0.24100	200
14/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.38400	0.39200	0
14/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.03300	0.03600	0
14/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.28800	0.29400	0
14/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.02600	0.02900	0
14/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.33100	0.33700	0
14/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02100	0.02300	0
14/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.37600	0.38100	0
14/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.01600	0.01900	0
14/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.42100	0.42700	0
14/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.01300	0.01500	0
14/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.46800	0.47300	0
14/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01000	0.01200	0
14/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51500	0.52000	0
14/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.75500	1.75800	0
14/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.80500	1.80800	0
14/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.85500	1.85800	0
14/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.90500	1.90800	0
14/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.00500	2.00800	0
14/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.05500	2.05800	0
14/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.10500	2.10800	0
14/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.15500	2.15800	0
14/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.20500	2.20800	0
14/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.25500	2.25800	0
14/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.30500	2.30800	0
14/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.35500	2.35800	0
14/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.40500	2.40800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.45500	2.45800	0
14/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.50500	2.50800	0
14/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.75500	3.75800	0
14/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.80500	3.80800	0
14/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.85500	3.85800	0
14/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.90500	3.90800	0
14/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.00500	4.00800	0
14/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.05500	4.05800	0
14/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.10500	4.10800	0
14/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.15500	4.15800	0
14/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.20500	4.20800	0
14/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.25500	4.25800	0
14/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.30500	4.30800	0
14/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.35500	4.35800	0
14/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.40500	4.40800	0
14/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.45500	4.45800	0
14/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.50500	4.50800	0
14/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.75500	5.75800	0
14/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.80500	5.80800	0
14/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.85500	5.85800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.90500	5.90800	0
14/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.00500	6.00800	0
14/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.05500	6.05800	0
14/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.10500	6.10800	0
14/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.15500	6.15800	0
14/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.20500	6.20800	0
14/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.25500	6.25800	0
14/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.30500	6.30800	0
14/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.35500	6.35800	0
14/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.40500	6.40800	0
14/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.45500	6.45800	0
14/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.50500	6.50800	0
14/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.75500	7.75800	0
14/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.80500	7.80800	0
14/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.85500	7.85800	0
14/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.90500	7.90800	0
14/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.00500	8.00800	0
14/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.05500	8.05800	0
14/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.10500	8.10800	0
14/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.15500	8.15800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.20500	8.20800	0
14/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.25500	8.25800	0
14/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.30500	8.30800	0
14/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.35500	8.35800	0
14/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.40500	8.40800	0
14/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.45500	8.45800	0
14/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.50500	8.50800	0
14/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.46610	7.49590	0
14/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.14700	0.17100	0
14/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.04100	0.03600	0
14/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.11100	0.13300	0
14/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.05500	0.04800	0
14/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.07900	0.10000	0
14/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.07300	0.06500	0
14/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18100	0.19200	0
14/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.21500	0.19600	0
<b>Futures Open Interest</b>							<b>378,991.00</b>
<b>Options Open Interest</b>							<b>327,944.00</b>
<b>Total</b>							<b>706,935.00</b>